



Derivatives Matched Trades Report

Report for 12/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:12:55	R157 On 03-Nov-11			Bond Future	1	240,000,000	0.00	Member	Sell
12:12:55	R157 On 03-Nov-11			Bond Future	1	52,400,000	646,910.70	Client	Buy
14:44:31	R157 On 03-Nov-11			Bond Future	1	187,600,000	2,316,039.06	Client	Buy
15:32:44	R157 On 03-Nov-11			Bond Future	1	200,000,000	0.00	Member	Sell
15:32:44	R157 On 03-Nov-11			Bond Future	1	43,600,000	538,138.06	Client	Buy
17:12:47	R157 On 03-Nov-11			Bond Future	1	156,400,000	1,930,385.14	Client	Buy
Total for R157 Bond Future					6	880,000,000	5,431,472.96		
12:39:40	R202 On 03-Nov-11			Bond Future	1	150,000,000	0.00	Member	Sell
12:39:40	R202 On 03-Nov-11			Bond Future	1	50,000,000	919,067.55	Client	Buy
14:20:09	R202 On 03-Nov-11			Bond Future	1	100,000,000	1,838,135.10	Client	Buy
Total for R202 Bond Future					3	300,000,000	2,757,202.65		
Grand Total for all Instruments					9	1,180,000,000	8,188,675.61		