



Derivatives Matched Trades Report

Report for 14/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:22:34	R202 On 03-Nov-11			Bond Future	1	800,000	14,022.24	Client	Buy
11:22:34	R202 On 03-Nov-11			Bond Future	1	91,000,000	0.00	Member	Sell
12:15:20	R202 On 03-Nov-11			Bond Future	1	87,000,000	1,524,918.25	Client	Buy
12:15:20	R202 On 03-Nov-11			Bond Future	1	3,200,000	56,088.95	Client	Buy
Total for R202 Bond Future					4	182,000,000	1,595,029.44		
11:42:40	R203 On 02-Feb-12			Bond Future	1	15,000,000	159,477.77	Client	Buy
11:42:40	R203 On 02-Feb-12			Bond Future	1	15,000,000	0.00	Member	Sell
Total for R203 Bond Future					2	30,000,000	159,477.77		
15:21:30	R206 On 03-Nov-11			Bond Future	1	1,900,000	20,013.66	Client	Buy
15:21:30	R206 On 03-Nov-11			Bond Future	1	50,000,000	0.00	Member	Sell
16:04:58	R206 On 03-Nov-11			Bond Future	1	800,000	8,426.80	Client	Buy
16:04:58	R206 On 03-Nov-11			Bond Future	1	400,000	4,213.40	Client	Buy
16:04:58	R206 On 03-Nov-11			Bond Future	1	100,000	1,053.35	Client	Buy
16:04:58	R206 On 03-Nov-11			Bond Future	1	100,000	1,053.35	Client	Buy
16:04:58	R206 On 03-Nov-11			Bond Future	1	200,000	2,106.70	Client	Buy
16:04:58	R206 On 03-Nov-11			Bond Future	1	600,000	6,320.10	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	100,000	1,053.35	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	7,400,000	77,947.92	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	200,000	2,106.70	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	200,000	2,106.70	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	700,000	7,373.45	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	200,000	2,106.70	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	900,000	9,480.15	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:04:59	R206 On 03-Nov-11			Bond Future	1	1,700,000	17,906.96	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	200,000	2,106.70	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	1,700,000	17,906.96	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	100,000	1,053.35	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	8,600,000	90,588.13	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	19,000,000	200,136.56	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	700,000	7,373.45	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	100,000	1,053.35	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	1,000,000	10,533.50	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	2,000,000	21,067.01	Client	Buy
16:04:59	R206 On 03-Nov-11			Bond Future	1	1,100,000	11,586.85	Client	Buy
Total for R206 Bond Future					26	100,000,000	526,675.15		
Grand Total for all Instruments					32	312,000,000	2,281,182.35		