



# Derivatives Matched Trades Report

Report for 13/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:33:40	R206 On 03-Nov-11			Bond Future	1	7,800,000	82,187.03	Client	Buy
10:33:40	R206 On 03-Nov-11			Bond Future	1	200,000,000	0.00	Member	Sell
10:58:13	R206 On 03-Nov-11			Bond Future	1	3,300,000	34,771.44	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	1,900,000	20,019.92	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	300,000	3,161.04	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	800,000	8,429.44	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	800,000	8,429.44	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	1,000,000	10,536.80	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	6,700,000	70,596.55	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	6,900,000	72,703.91	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	600,000	6,322.08	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	72,600,000	764,971.61	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	3,100,000	32,664.08	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	400,000	4,214.72	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	900,000	9,483.12	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	2,500,000	26,342.00	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	8,200,000	86,401.75	Client	Buy
10:58:13	R206 On 03-Nov-11			Bond Future	1	4,500,000	47,415.60	Client	Buy
10:58:14	R206 On 03-Nov-11			Bond Future	1	500,000	5,268.40	Client	Buy
10:58:14	R206 On 03-Nov-11			Bond Future	1	29,900,000	315,050.29	Client	Buy
10:58:14	R206 On 03-Nov-11			Bond Future	1	2,800,000	29,503.04	Client	Buy
10:58:14	R206 On 03-Nov-11			Bond Future	1	3,700,000	38,986.16	Client	Buy
10:58:14	R206 On 03-Nov-11			Bond Future	1	1,000,000	10,536.80	Client	Buy
10:58:14	R206 On 03-Nov-11			Bond Future	1	500,000	5,268.40	Client	Buy
10:58:14	R206 On 03-Nov-11			Bond Future	1	34,500,000	363,519.57	Client	Buy
10:58:14	R206 On 03-Nov-11			Bond Future	1	500,000	5,268.40	Client	Buy
10:58:14	R206 On 03-Nov-11			Bond Future	1	4,300,000	45,308.24	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R206 Bond Future				27	400,000,000	2,107,359.80		
	Grand Total for all Instruments				27	400,000,000	2,107,359.80		