



Derivatives Matched Trades Report

Report for 18/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:39:56	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
14:39:56	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					2	20,000	0.00		
9:59:07	GOVI On 03-Nov-11			GOVI	1	10,000	0.00	Client	Sell
9:59:07	GOVI On 03-Nov-11			GOVI	1	10,000	0.00	Client	Buy
10:01:06	GOVI On 03-Nov-11			GOVI	1	10,000	0.00	Client	Buy
10:01:06	GOVI On 03-Nov-11			GOVI	1	10,000	0.00	Client	Sell
Total for GOVI GOVI					4	40,000	0.00		
17:06:44	IGOV On 03-Nov-11			Index Future	1	20,000	0.00	Client	Buy
17:06:44	IGOV On 03-Nov-11			Index Future	1	20,000	0.00	Member	Sell
Total for IGOV Index Future					2	40,000	0.00		
14:53:05	R201 On 03-Nov-11			Bond Future	1	4,000,000	0.00	Client	Sell
14:53:05	R201 On 03-Nov-11			Bond Future	1	4,000,000	43,941.18	Member	Buy
Total for R201 Bond Future					2	8,000,000	43,941.18		
8:53:54	R202 On 03-Nov-11			Bond Future	1	5,900,000	103,595.74	Client	Buy
8:53:54	R202 On 03-Nov-11			Bond Future	1	12,700,000	0.00	Client	Sell
8:53:54	R202 On 03-Nov-11			Bond Future	1	1,200,000	21,070.32	Client	Buy
8:53:54	R202 On 03-Nov-11			Bond Future	1	1,500,000	26,337.90	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:53:54	R202 On 03-Nov-11			Bond Future	1	3,500,000	61,455.10	Client	Buy
8:53:54	R202 On 03-Nov-11			Bond Future	1	600,000	10,535.16	Client	Buy
8:53:54	R202 On 03-Nov-11			Bond Future	1	600,000	0.00	Member	Sell
8:53:54	R202 On 03-Nov-11			Bond Future	1	3,500,000	0.00	Member	Sell
8:53:54	R202 On 03-Nov-11			Bond Future	1	5,900,000	0.00	Member	Sell
8:53:54	R202 On 03-Nov-11			Bond Future	1	1,500,000	0.00	Member	Sell
8:53:54	R202 On 03-Nov-11			Bond Future	1	12,700,000	222,994.22	Member	Buy
8:53:54	R202 On 03-Nov-11			Bond Future	1	1,200,000	0.00	Member	Sell
Total for R202 Bond Future					12	50,800,000	445,988.44		
Grand Total for all Instruments					22	58,900,000	489,929.62		