



Derivatives Matched Trades Report

Report for 26/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:38:28	R157 On 03-Nov-11			Bond Future	1	96,700,000	0.00	Client	Sell
10:38:28	R157 On 03-Nov-11			Bond Future	1	443,000,000	5,534,414.06	Member	Buy
13:05:29	R157 On 03-Nov-11			Bond Future	1	346,300,000	0.00	Client	Sell
Total for R157 Bond Future					3	886,000,000	5,534,414.06		
17:12:23	R202 On 02-Feb-12			Bond Future	1	4,500,000	78,119.55	Client	Buy
17:12:23	R202 On 02-Feb-12			Bond Future	1	4,500,000	78,119.55	Client	Buy
17:12:23	R202 On 02-Feb-12			Bond Future	1	7,000,000	121,519.30	Client	Buy
17:12:23	R202 On 02-Feb-12			Bond Future	1	4,500,000	0.00	Member	Sell
17:12:23	R202 On 02-Feb-12			Bond Future	1	7,000,000	0.00	Member	Sell
17:12:23	R202 On 02-Feb-12			Bond Future	1	2,500,000	0.00	Member	Sell
17:12:23	R202 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Member	Sell
Total for R202 Bond Future					7	32,000,000	277,758.40		
15:49:17	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Client	Sell
15:49:17	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,619.01	Member	Buy
Total for R207 Bond Future					2	2,000,000	9,619.01		
Grand Total for all Instruments					12	920,000,000	5,821,791.47		