



# Derivatives Matched Trades Report

Report for 29/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:04:12	R157 On 02-Feb-12			Bond Future	1	61,800,000	775,373.95	Member	Buy
15:04:12	R157 On 02-Feb-12			Bond Future	1	23,000,000	0.00	Client	Sell
17:09:34	R157 On 02-Feb-12			Bond Future	1	38,800,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>					<b>3</b>	<b>123,600,000</b>	<b>775,373.95</b>		
9:15:48	R207 On 02-Feb-12			Bond Future	1	500,000	4,730.79	Client	Buy
9:15:48	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
9:17:05	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
9:17:05	R207 On 02-Feb-12			Bond Future	1	500,000	4,730.79	Client	Buy
<b>Total for R207 Bond Future</b>					<b>4</b>	<b>2,000,000</b>	<b>9,461.58</b>		
<b>Grand Total for all Instruments</b>					<b>7</b>	<b>125,600,000</b>	<b>784,835.53</b>		