



# Derivatives Matched Trades Report

Report for 28/12/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:35:48	R157 On 02-Feb-12			Bond Future	1	164,700,000	0.00	Member	Sell
9:35:48	R157 On 02-Feb-12			Bond Future	1	164,700,000	2,083,651.98	Client	Buy
9:44:59	R157 On 02-Feb-12			Bond Future	1	3,900,000	0.00	Client	Sell
9:44:59	R157 On 02-Feb-12			Bond Future	1	3,900,000	49,329.96	Client	Buy
10:16:40	R157 On 02-Feb-12			Bond Future	1	15,100,000	0.00	Member	Sell
10:16:40	R157 On 02-Feb-12			Bond Future	1	10,400,000	131,653.84	Member	Buy
10:16:40	R157 On 02-Feb-12			Bond Future	1	8,500,000	107,601.70	Client	Buy
10:16:40	R157 On 02-Feb-12			Bond Future	1	10,400,000	0.00	Client	Sell
10:28:36	R157 On 02-Feb-12			Bond Future	1	6,600,000	83,549.55	Client	Buy
<b>Total for R157 Bond Future</b>					<b>9</b>	<b>388,200,000</b>	<b>2,455,787.03</b>		
9:44:59	R186 On 02-Feb-12			Bond Future	1	5,600,000	0.00	Client	Sell
9:44:59	R186 On 02-Feb-12			Bond Future	1	5,600,000	65,889.59	Client	Buy
10:17:29	R186 On 02-Feb-12			Bond Future	1	7,700,000	90,755.93	Client	Buy
10:17:29	R186 On 02-Feb-12			Bond Future	1	7,700,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>26,600,000</b>	<b>156,645.52</b>		
9:35:48	R201 On 02-Feb-12			Bond Future	1	116,700,000	1,254,723.27	Member	Buy
9:35:48	R201 On 02-Feb-12			Bond Future	1	116,700,000	0.00	Client	Sell
<b>Total for R201 Bond Future</b>					<b>2</b>	<b>233,400,000</b>	<b>1,254,723.27</b>		
9:44:59	R203 On 02-Feb-12			Bond Future	1	3,800,000	0.00	Client	Sell
9:44:59	R203 On 02-Feb-12			Bond Future	1	3,800,000	40,652.79	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R203 Bond Future</b>					<b>2</b>	<b>7,600,000</b>	<b>40,652.79</b>		
9:44:59	R204 On 02-Feb-12			Bond Future	1	3,300,000	0.00	Client	Sell
9:44:59	R204 On 02-Feb-12			Bond Future	1	3,300,000	33,832.18	Client	Buy
9:44:59	R204 On 02-Feb-12			Bond Future	1	4,300,000	0.00	Client	Sell
9:44:59	R204 On 02-Feb-12			Bond Future	1	4,300,000	44,084.36	Client	Buy
<b>Total for R204 Bond Future</b>					<b>4</b>	<b>15,200,000</b>	<b>77,916.55</b>		
9:13:05	R207 On 02-Feb-12			Bond Future	1	267,500,000	2,577,768.83	Member	Buy
9:13:05	R207 On 02-Feb-12			Bond Future	1	267,500,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>535,000,000</b>	<b>2,577,768.83</b>		
9:44:59	R208 On 02-Feb-12			Bond Future	1	3,100,000	0.00	Client	Sell
9:44:59	R208 On 02-Feb-12			Bond Future	1	3,100,000	29,291.28	Client	Buy
9:44:59	R208 On 02-Feb-12			Bond Future	1	4,200,000	0.00	Client	Sell
9:44:59	R208 On 02-Feb-12			Bond Future	1	4,200,000	39,684.96	Client	Buy
9:46:58	R208 On 02-Feb-12			Bond Future	1	250,000,000	0.00	Member	Sell
9:46:58	R208 On 02-Feb-12			Bond Future	1	250,000,000	2,363,112.25	Client	Buy
<b>Total for R208 Bond Future</b>					<b>6</b>	<b>514,600,000</b>	<b>2,432,088.49</b>		
9:44:59	R209 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Client	Sell
9:44:59	R209 On 02-Feb-12			Bond Future	1	2,000,000	15,208.92	Client	Buy
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>4,000,000</b>	<b>15,208.92</b>		
<b>Grand Total for all Instruments</b>					<b>31</b>	<b>1,724,600,000</b>	<b>9,010,791.39</b>		