



Derivatives Matched Trades Report

Report for 20/01/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:18:12	R207 On 03-May-12			Bond Future	1	6,000,000	0.00	Member	Sell
8:18:12	R207 On 03-May-12			Bond Future	1	6,000,000	58,891.34	Client	Buy
8:46:02	R207 On 02-Feb-12			Bond Future	1	7,000,000	67,705.55	Member	Buy
8:46:02	R207 On 02-Feb-12			Bond Future	1	7,000,000	0.00	Client	Sell
Total for R207 Bond Future					4	26,000,000	126,596.89		
8:18:12	R208 On 02-Feb-12			Bond Future	1	35,000,000	331,624.72	Member	Buy
8:18:12	R208 On 02-Feb-12			Bond Future	1	23,300,000	0.00	Client	Sell
8:18:12	R208 On 03-May-12			Bond Future	1	5,000,000	0.00	Member	Sell
8:18:12	R208 On 03-May-12			Bond Future	1	4,000,000	37,064.91	Client	Buy
8:52:38	R208 On 02-Feb-12			Bond Future	1	11,700,000	0.00	Client	Sell
8:52:55	R208 On 03-May-12			Bond Future	1	1,000,000	9,266.23	Client	Buy
Total for R208 Bond Future					6	80,000,000	377,955.86		
13:00:05	R209 On 02-Feb-12			Bond Future	1	500,000	3,888.04	Member	Buy
13:00:05	R209 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
Total for R209 Bond Future					2	1,000,000	3,888.04		
Grand Total for all Instruments					12	107,000,000	508,440.79		