



Derivatives Matched Trades Report

Report for 12/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:08:29	R206 On 03-Nov-11			Bond Future	1	24,000,000	253,427.78	Client	Buy
13:08:29	R206 On 03-Nov-11			Bond Future	1	610,000,000	0.00	Member	Sell
13:44:04	R206 On 03-Nov-11			Bond Future	1	1,700,000	17,951.13	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	10,100,000	106,650.86	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	5,900,000	62,301.00	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	900,000	9,503.54	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	91,200,000	963,025.58	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	2,400,000	25,342.78	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	2,400,000	25,342.78	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	8,600,000	90,811.62	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	3,200,000	33,790.37	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	11,400,000	120,378.20	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	20,500,000	216,469.57	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	3,200,000	33,790.37	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	21,300,000	224,917.16	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	1,400,000	14,783.29	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	1,900,000	20,063.03	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	105,400,000	1,112,970.35	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	220,300,000	2,326,255.87	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	9,500,000	100,315.16	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	1,400,000	14,783.29	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	1,200,000	12,671.39	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	2,700,000	28,510.63	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	7,500,000	79,196.18	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	25,000,000	263,987.28	Client	Buy
13:44:04	R206 On 03-Nov-11			Bond Future	1	13,800,000	145,720.98	Client	Buy
13:44:05	R206 On 03-Nov-11			Bond Future	1	13,100,000	138,329.33	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R206 Bond Future					27	1,220,000,000	6,441,289.51		
15:40:31	R209 On 03-Nov-11			Bond Future	1	15,900,000	120,541.99	Client	Buy
15:40:31	R209 On 03-Nov-11			Bond Future	1	162,600,000	0.00	Member	Sell
15:58:40	R209 On 03-Nov-11			Bond Future	1	7,200,000	54,585.05	Client	Buy
15:58:40	R209 On 03-Nov-11			Bond Future	1	3,800,000	28,808.78	Client	Buy
15:58:40	R209 On 03-Nov-11			Bond Future	1	1,400,000	10,613.76	Client	Buy
15:58:40	R209 On 03-Nov-11			Bond Future	1	14,200,000	107,653.85	Client	Buy
15:58:40	R209 On 03-Nov-11			Bond Future	1	700,000	5,306.88	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	1,200,000	9,097.51	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	700,000	5,306.88	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	54,600,000	413,936.63	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	1,600,000	12,130.01	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	5,100,000	38,664.41	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	2,100,000	15,920.64	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	7,700,000	58,375.68	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	13,700,000	103,863.22	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	2,100,000	15,920.64	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	1,000,000	7,581.26	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	9,000,000	68,231.31	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	11,300,000	85,668.20	Client	Buy
15:58:41	R209 On 03-Nov-11			Bond Future	1	9,300,000	70,505.69	Client	Buy
Total for R209 Bond Future					20	325,200,000	1,232,712.39		
Grand Total for all Instruments					47	1,545,200,000	7,674,001.90		