



# Derivatives Matched Trades Report

Report for 17/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:23:13	GOVI On 02-Feb-12			GOVI	1	10,000	0.00	Client	Buy
8:23:13	GOVI On 02-Feb-12			GOVI	1	10,000	0.00	Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
13:02:15	IGOV On 02-Feb-12			Index Future	1	10,000	0.00	Client	Buy
13:02:15	IGOV On 02-Feb-12			Index Future	1	10,000	0.00	Member	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
16:53:36	R157 On 02-Feb-12			Bond Future	1	30,000,000	378,694.26	Client	Buy
16:53:36	R157 On 02-Feb-12			Bond Future	1	45,000,000	0.00	Member	Sell
17:05:02	R157 On 02-Feb-12			Bond Future	1	15,000,000	189,347.13	Client	Buy
<b>Total for R157 Bond Future</b>					<b>3</b>	<b>90,000,000</b>	<b>568,041.39</b>		
8:19:31	R206 On 02-Feb-12			Bond Future	1	22,000,000	0.00	Client	Sell
8:19:31	R206 On 02-Feb-12			Bond Future	1	30,000,000	308,155.68	Member	Buy
9:22:17	R206 On 02-Feb-12			Bond Future	1	8,000,000	0.00	Client	Sell
<b>Total for R206 Bond Future</b>					<b>3</b>	<b>60,000,000</b>	<b>308,155.68</b>		
16:53:36	R207 On 02-Feb-12			Bond Future	1	2,000,000	19,130.10	Client	Buy
16:53:36	R207 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R207 Bond Future				2	4,000,000	19,130.10		
	Grand Total for all Instruments				12	154,040,000	895,327.17		