



Derivatives Matched Trades Report

Report for 17/04/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:18:22	ANY DAY EXPIRY DAAE NZ\$			Any day expiry	1	1,000,000	0.00	Member	Sell
10:18:22	ANY DAY EXPIRY DAAE NZ\$			Any day expiry	1	1,000,000	0.00	Client	Buy
11:57:57	ANY DAY EXPIRY DAAF AU\$			Any day expiry	1	500,000	0.00	Member	Sell
11:57:57	ANY DAY EXPIRY DAAF AU\$			Any day expiry	1	500,000	0.00	Client	Buy
Total for ANY DAY EXPIRY DAAE NZ\$ Any day expiry					4	3,000,000	0.00		
11:26:54	ANY DAY EXPIRY DAAF AU\$			Any day expiry	1	1,000,000	0.00	Member	Sell
11:26:54	ANY DAY EXPIRY DAAF AU\$			Any day expiry	1	1,000,000	0.00	Client	Buy
Total for ANY DAY EXPIRY DAAF AU\$ Any day expiry					2	2,000,000	0.00		
13:12:24	ANY DAY EXPIRY DAAG \$			Any day expiry	1	500,000	0.00	Member	Sell
13:12:24	ANY DAY EXPIRY DAAG \$			Any day expiry	1	500,000	0.00	Client	Buy
Total for ANY DAY EXPIRY DAAG \$ Any day expiry					2	1,000,000	0.00		
13:03:34	CF CANDO CABC			Can-Do Future	1	16,000,000	0.00	Member	Buy
13:03:34	CF CANDO CABC			Can-Do Future	1	4,000,000	0.00	Client	Sell
14:07:02	CF CANDO CABC			Can-Do Future	1	12,000,000	0.00	Client	Sell
Total for CF CANDO CABC Can-Do Future					3	32,000,000	0.00		
14:28:09	R186 On 03-May-12			Bond Future	1	14,500,000	178,572.82	Member	Buy
14:28:09	R186 On 03-May-12			Bond Future	1	14,500,000	0.00	Client	Sell
14:40:08	R186 On 03-May-12			Bond Future	1	700,000	8,637.50	Member	Buy

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14:40:08	R186 On 03-May-12			Bond Future	1	700,000	0.00	Client	Sell
14:59:48	R186 On 02-Aug-12			Bond Future	1	5,000,000	60,014.72	Member	Buy
14:59:48	R186 On 02-Aug-12			Bond Future	1	2,000,000	24,005.89	Member	Buy
14:59:48	R186 On 02-Aug-12			Bond Future	1	2,000,000	0.00	Client	Sell
14:59:48	R186 On 02-Aug-12			Bond Future	1	5,000,000	0.00	Client	Sell
16:42:19	R186 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Client	Sell
16:42:19	R186 On 02-Aug-12			Bond Future	1	1,000,000	11,959.72	Member	Buy
Total for R186 Bond Future					10	46,400,000	283,190.65		
15:30:27	R201 On 03-May-12			Bond Future	1	5,000,000	55,108.91	Member	Buy
15:30:27	R201 On 03-May-12			Bond Future	1	11,000,000	121,239.59	Member	Buy
15:30:27	R201 On 03-May-12			Bond Future	1	11,000,000	0.00	Client	Sell
15:30:27	R201 On 03-May-12			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R201 Bond Future					4	32,000,000	176,348.50		
14:28:09	R203 On 03-May-12			Bond Future	1	27,000,000	286,223.98	Member	Buy
14:28:09	R203 On 03-May-12			Bond Future	1	27,000,000	0.00	Client	Sell
Total for R203 Bond Future					2	54,000,000	286,223.98		
14:28:09	R207 On 03-May-12			Bond Future	1	35,000,000	350,164.05	Member	Buy
14:28:09	R207 On 03-May-12			Bond Future	1	35,000,000	0.00	Client	Sell
16:51:28	R207 On 03-May-12			Bond Future	1	1,000,000	10,025.65	Member	Buy
16:51:28	R207 On 03-May-12			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R207 Bond Future					4	72,000,000	360,189.69		
14:40:08	R208 On 03-May-12			Bond Future	1	500,000	4,721.33	Member	Buy
14:40:08	R208 On 03-May-12			Bond Future	1	500,000	0.00	Client	Sell
Total for R208 Bond Future					2	1,000,000	4,721.33		
16:23:46	R209 On 03-May-12			Bond Future	1	2,000,000	15,373.67	Member	Buy
16:23:46	R209 On 03-May-12			Bond Future	1	2,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R209 Bond Future					2	4,000,000	15,373.67		
Grand Total for all Instruments					35	247,400,000	1,126,047.81		