Derivatives Matched Trades Report

Report for 20/04/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:01:04	ANY DAY E On 20-Apr-12			Any day expiry	1	1,340,000	0.00	Member	Buy
18:01:04	ANY DAY E On 20-Apr-12			Any day expiry	1	1,340,000	0.00	Member	Sell
Total for ANY DAY EXPIRY CAAW $ Any day expiry					**2**	**2,680,000**	**0.00**		
11:34:34	R186 On 03-May-12			Bond Future	1	35,000,000	0.00	Member	Sell
11:34:34	R186 On 03-May-12			Bond Future	1	35,000,000	434,773.99	Client	Buy
11:55:02	R186 On 03-May-12			Bond Future	1	10,000,000	124,163.09	Member	Buy
11:55:02	R186 On 03-May-12			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future					**4**	**90,000,000**	**558,937.08**		
15:32:02	R197 On 02-Aug-12			Bond Future	1	20,000,000	0.00	Member	Sell
15:32:02	R197 On 02-Aug-12			Bond Future	1	15,000,000	387,969.75	Client	Buy
16:28:09	R197 On 02-Aug-12			Bond Future	1	1,000,000	25,864.65	Client	Buy
16:28:09	R197 On 02-Aug-12			Bond Future	1	2,000,000	51,729.30	Client	Buy
16:28:09	R197 On 02-Aug-12			Bond Future	1	2,000,000	51,729.30	Client	Buy
Total for R197 Bond Future					**5**	**40,000,000**	**517,293.00**		
10:31:37	R209 On 03-May-12			Bond Future	1	3,000,000	0.00	Member	Sell
10:31:37	R209 On 03-May-12			Bond Future	1	3,000,000	23,067.83	Client	Buy
Total for R209 Bond Future					**2**	**6,000,000**	**23,067.83**		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					**13**	**138,680,000**	**1,099,297.91**		