



Derivatives Matched Trades Report

Report for 14/02/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:05:13	R157 On 03-May-12			Bond Future	1	4,500,000	55,062.45	Client	Buy
10:05:13	R157 On 03-May-12			Bond Future	1	4,500,000	0.00	Member	Sell
Total for R157 Bond Future					2	9,000,000	55,062.45		
15:15:16	R186 On 02-Aug-12	7.76	Call	Bond Future	1	4,300,000	0.00	Member	Buy
15:15:16	R186 On 02-Aug-12	8.76	Put	Bond Future	1	4,300,000	0.00	Member	Buy
15:15:16	R186 On 02-Aug-12	8.76	Put	Bond Future	1	4,300,000	0.00	Client	Sell
15:15:16	R186 On 02-Aug-12	7.76	Call	Bond Future	1	4,300,000	0.00	Client	Sell
Total for R186 Bond Future					4	17,200,000	0.00		
15:56:26	R202 On 03-May-12			Bond Future	1	6,800,000	127,259.96	Member	Buy
15:56:26	R202 On 03-May-12			Bond Future	1	6,800,000	0.00	Client	Sell
Total for R202 Bond Future					2	13,600,000	127,259.96		
10:05:13	R207 On 03-May-12			Bond Future	1	2,200,000	21,788.95	Client	Buy
10:05:13	R207 On 03-May-12			Bond Future	1	2,200,000	0.00	Member	Sell
13:15:59	R207 On 03-May-12			Bond Future	1	1,600,000	15,866.19	Client	Buy
13:15:59	R207 On 03-May-12			Bond Future	1	1,600,000	0.00	Member	Sell
Total for R207 Bond Future					4	7,600,000	37,655.14		
10:05:13	R208 On 03-May-12			Bond Future	1	1,800,000	16,841.93	Client	Buy
10:05:13	R208 On 03-May-12			Bond Future	1	1,800,000	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 R208 Bond Future					2	3,600,000	16,841.93		
11:59:07	R213 On 03-May-12			Bond Future	1	69,300,000	0.00	Member	Sell
11:59:07	R213 On 03-May-12			Bond Future	1	1,100,000	9,379.54	Client	Buy
12:22:31	R213 On 03-May-12			Bond Future	1	1,200,000	10,232.22	Client	Buy
12:22:31	R213 On 03-May-12			Bond Future	1	45,800,000	390,529.78	Client	Buy
12:22:31	R213 On 03-May-12			Bond Future	1	900,000	7,674.17	Client	Buy
12:22:31	R213 On 03-May-12			Bond Future	1	11,500,000	98,058.79	Client	Buy
12:22:31	R213 On 03-May-12			Bond Future	1	1,600,000	13,642.96	Client	Buy
12:22:31	R213 On 03-May-12			Bond Future	1	4,900,000	41,781.57	Client	Buy
12:22:31	R213 On 03-May-12			Bond Future	1	1,900,000	16,201.02	Client	Buy
12:22:33	R213 On 03-May-12			Bond Future	1	400,000	3,410.74	Client	Buy
Total for R213 Bond Future					10	138,600,000	590,910.77		
Grand Total for all Instruments					24	189,600,000	827,730.26		