



Derivatives Matched Trades Report

Report for 07/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:15:08	R157 On 03-May-12			Bond Future	1	13,900,000	169,337.38	Member	Buy
11:15:08	R157 On 03-May-12			Bond Future	1	3,200,000	0.00	Client	Sell
11:35:46	R157 On 03-May-12			Bond Future	1	4,300,000	0.00	Client	Sell
11:35:46	R157 On 03-May-12			Bond Future	1	1,100,000	0.00	Client	Sell
11:35:46	R157 On 03-May-12			Bond Future	1	3,200,000	0.00	Client	Sell
11:35:46	R157 On 03-May-12			Bond Future	1	2,100,000	0.00	Client	Sell
11:36:25	R157 On 03-May-12			Bond Future	1	56,000,000	682,018.23	Member	Buy
11:36:25	R157 On 03-May-12			Bond Future	1	56,000,000	0.00	Client	Sell
Total for R157 Bond Future					8	139,800,000	851,355.61		
11:44:07	R186 On 03-May-12			Bond Future	1	85,000,000	1,032,813.75	Member	Buy
11:44:07	R186 On 03-May-12			Bond Future	1	85,000,000	0.00	Client	Sell
Total for R186 Bond Future					2	170,000,000	1,032,813.75		
11:36:25	R201 On 03-May-12			Bond Future	1	69,000,000	755,673.92	Member	Buy
11:36:25	R201 On 03-May-12			Bond Future	1	69,000,000	0.00	Client	Sell
Total for R201 Bond Future					2	138,000,000	755,673.92		
11:44:07	R203 On 03-May-12			Bond Future	1	32,000,000	336,111.81	Member	Buy
11:44:07	R203 On 03-May-12			Bond Future	1	32,000,000	0.00	Client	Sell
Total for R203 Bond Future					2	64,000,000	336,111.81		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:14:51	R204 On 03-May-12			Bond Future	1	5,000,000	0.00	Member	Sell
11:14:51	R204 On 03-May-12			Bond Future	1	5,000,000	52,447.03	Client	Buy
11:44:07	R204 On 03-May-12			Bond Future	1	20,000,000	209,518.82	Member	Buy
11:44:07	R204 On 03-May-12			Bond Future	1	20,000,000	0.00	Client	Sell
Total for R204 Bond Future					4	50,000,000	261,965.85		
11:36:25	R206 On 03-May-12			Bond Future	1	59,000,000	617,572.29	Member	Buy
11:36:25	R206 On 03-May-12			Bond Future	1	59,000,000	0.00	Client	Sell
Total for R206 Bond Future					2	118,000,000	617,572.29		
11:44:07	R207 On 03-May-12			Bond Future	1	47,000,000	463,736.83	Member	Buy
11:44:07	R207 On 03-May-12			Bond Future	1	47,000,000	0.00	Client	Sell
Total for R207 Bond Future					2	94,000,000	463,736.83		
11:44:07	R208 On 03-May-12			Bond Future	1	39,000,000	363,362.10	Member	Buy
11:44:07	R208 On 03-May-12			Bond Future	1	39,000,000	0.00	Client	Sell
Total for R208 Bond Future					2	78,000,000	363,362.10		
11:44:07	R209 On 03-May-12			Bond Future	1	8,000,000	59,925.03	Member	Buy
11:44:07	R209 On 03-May-12			Bond Future	1	8,000,000	0.00	Client	Sell
Total for R209 Bond Future					2	16,000,000	59,925.03		
11:44:07	R213 On 03-May-12			Bond Future	1	14,000,000	119,432.18	Member	Buy
11:44:07	R213 On 03-May-12			Bond Future	1	14,000,000	0.00	Client	Sell
Total for R213 Bond Future					2	28,000,000	119,432.18		
Grand Total for all Instruments					28	895,800,000	4,861,949.37		