



Derivatives Matched Trades Report

Report for 13/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:39:46	ALBI On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
14:39:46	ALBI On 03-May-12			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future					2	20,000	0.00		
11:32:32	GOVI On 03-May-12			GOVI	1	20,000	0.00	Client	Sell
11:32:32	GOVI On 03-May-12			GOVI	1	20,000	0.00	Member	Buy
Total for GOVI GOVI					2	40,000	0.00		
14:39:46	R186 On 03-May-12			Bond Future	1	6,000,000	0.00	Client	Sell
14:39:46	R186 On 03-May-12			Bond Future	1	6,000,000	73,395.89	Member	Buy
Total for R186 Bond Future					2	12,000,000	73,395.89		
13:56:47	R197 On 03-May-12			Bond Future	1	600,000	15,257.16	Member	Buy
13:56:47	R197 On 03-May-12			Bond Future	1	600,000	0.00	Client	Sell
14:15:23	R197 On 03-May-12			Bond Future	1	600,000	0.00	Client	Sell
14:15:23	R197 On 03-May-12			Bond Future	1	600,000	15,257.16	Client	Buy
14:15:23	R197 On 03-May-12			Bond Future	1	600,000	0.00	Member	Sell
14:15:23	R197 On 03-May-12			Bond Future	1	600,000	15,256.08	Member	Buy
Total for R197 Bond Future					6	3,600,000	45,770.40		
14:39:46	R207 On 03-May-12			Bond Future	1	5,700,000	56,542.42	Client	Buy
14:39:46	R207 On 03-May-12			Bond Future	1	5,700,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:06:53	R207 On 03-May-12			Bond Future	1	58,900,000	583,251.01	Member	Buy
15:06:53	R207 On 03-May-12			Bond Future	1	41,100,000	406,988.39	Member	Buy
15:06:53	R207 On 03-May-12			Bond Future	1	58,900,000	0.00	Client	Sell
15:06:53	R207 On 03-May-12			Bond Future	1	41,100,000	0.00	Client	Sell
16:08:38	R207 On 03-May-12			Bond Future	1	7,300,000	0.00	Client	Sell
16:08:38	R207 On 03-May-12			Bond Future	1	2,600,000	25,791.28	Client	Buy
16:08:38	R207 On 03-May-12			Bond Future	1	800,000	0.00	Client	Sell
16:08:38	R207 On 03-May-12			Bond Future	1	700,000	6,943.81	Client	Buy
16:08:38	R207 On 03-May-12			Bond Future	1	700,000	6,943.81	Client	Buy
16:08:38	R207 On 03-May-12			Bond Future	1	800,000	7,935.78	Client	Buy
16:08:38	R207 On 03-May-12			Bond Future	1	700,000	0.00	Member	Sell
16:08:38	R207 On 03-May-12			Bond Future	1	700,000	0.00	Member	Sell
16:08:38	R207 On 03-May-12			Bond Future	1	800,000	0.00	Member	Sell
16:08:38	R207 On 03-May-12			Bond Future	1	2,600,000	0.00	Member	Sell
16:08:38	R207 On 03-May-12			Bond Future	1	7,300,000	72,413.98	Member	Buy
16:08:38	R207 On 03-May-12			Bond Future	1	800,000	7,935.78	Member	Buy
Total for R207 Bond Future					18	237,200,000	1,174,746.25		
14:39:46	R208 On 03-May-12			Bond Future	1	500,000	0.00	Client	Sell
14:39:46	R208 On 03-May-12			Bond Future	1	500,000	4,686.15	Member	Buy
Total for R208 Bond Future					2	1,000,000	4,686.15		
13:56:47	R210 On 03-May-12			Bond Future	1	2,000,000	28,117.20	Member	Buy
13:56:47	R210 On 03-May-12			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R210 Bond Future					2	4,000,000	28,117.20		
13:56:47	R212 On 03-May-12			Bond Future	1	9,000,000	104,679.00	Member	Buy
13:56:47	R212 On 03-May-12			Bond Future	1	9,000,000	0.00	Client	Sell
Total for R212 Bond Future					2	18,000,000	104,679.00		
12:36:45	R213 On 03-May-12			Bond Future	1	1,600,000	13,789.40	Client	Buy
12:36:45	R213 On 03-May-12			Bond Future	1	103,000,000	0.00	Member	Sell
12:48:03	R213 On 03-May-12			Bond Future	1	7,400,000	63,775.98	Client	Buy
12:48:04	R213 On 03-May-12			Bond Future	1	2,000,000	17,236.75	Client	Buy
12:48:04	R213 On 03-May-12			Bond Future	1	4,800,000	41,368.20	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:48:04	R213 On 03-May-12			Bond Future	1	1,000,000	8,618.38	Client	Buy
12:48:04	R213 On 03-May-12			Bond Future	1	13,500,000	116,348.06	Client	Buy
12:48:04	R213 On 03-May-12			Bond Future	1	2,000,000	17,236.75	Client	Buy
12:48:04	R213 On 03-May-12			Bond Future	1	12,500,000	107,729.69	Client	Buy
12:48:04	R213 On 03-May-12			Bond Future	1	58,200,000	501,589.43	Client	Buy
Total for R213 Bond Future					10	206,000,000	887,692.63		
Grand Total for all Instruments					46	481,860,000	2,319,087.51		