



Derivatives Matched Trades Report

Report for 13/04/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:33:19	R204 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
12:33:19	R204 On 03-May-12			Bond Future	1	200,000	2,096.53	Client	Buy
Total for R204 Bond Future					2	400,000	2,096.53		
8:40:17	R207 On 03-May-12			Bond Future	1	2,000,000	0.00	Member	Sell
8:40:17	R207 On 03-May-12			Bond Future	1	2,000,000	19,734.24	Client	Buy
Total for R207 Bond Future					2	4,000,000	19,734.24		
12:33:19	R208 On 03-May-12			Bond Future	1	100,000	0.00	Member	Sell
12:33:19	R208 On 03-May-12			Bond Future	1	100,000	931.34	Client	Buy
16:46:16	R208 On 03-May-12			Bond Future	1	400,000	0.00	Member	Sell
16:46:16	R208 On 03-May-12			Bond Future	1	400,000	3,724.40	Client	Buy
16:46:16	R208 On 03-May-12			Bond Future	1	400,000	0.00	Member	Sell
16:46:16	R208 On 03-May-12			Bond Future	1	400,000	3,724.40	Client	Buy
16:46:16	R208 On 03-May-12			Bond Future	1	400,000	0.00	Member	Sell
16:46:16	R208 On 03-May-12			Bond Future	1	400,000	3,724.40	Client	Buy
16:46:16	R208 On 03-May-12			Bond Future	1	400,000	0.00	Member	Sell
16:46:16	R208 On 03-May-12			Bond Future	1	400,000	3,724.40	Client	Buy
16:46:16	R208 On 03-May-12			Bond Future	1	700,000	0.00	Member	Sell
16:46:16	R208 On 03-May-12			Bond Future	1	700,000	6,517.69	Client	Buy
Total for R208 Bond Future					12	4,800,000	22,346.61		
12:33:19	R209 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
12:33:19	R209 On 03-May-12			Bond Future	1	200,000	1,486.17	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:44:14	R209 On 03-May-12			Bond Future	1	400,000	0.00	Member	Sell
16:44:14	R209 On 03-May-12			Bond Future	1	400,000	3,301.15	Client	Buy
16:46:16	R209 On 03-May-12			Bond Future	1	400,000	3,301.15	Member	Buy
16:46:16	R209 On 03-May-12			Bond Future	1	400,000	0.00	Client	Sell
Total for R209 Bond Future					6	2,000,000	8,088.47		
16:23:53	R210 On 03-May-12			Bond Future	1	2,500,000	35,226.50	Member	Buy
16:23:53	R210 On 03-May-12			Bond Future	1	2,500,000	0.00	Client	Sell
16:23:53	R210 On 03-May-12			Bond Future	1	2,500,000	0.00	Member	Sell
16:23:53	R210 On 03-May-12			Bond Future	1	2,500,000	35,226.50	Client	Buy
Total for R210 Bond Future					4	10,000,000	70,453.00		
14:12:35	R212 On 03-May-12			Bond Future	1	35,000,000	412,979.00	Member	Buy
14:12:35	R212 On 03-May-12			Bond Future	1	35,000,000	0.00	Client	Sell
Total for R212 Bond Future					2	70,000,000	412,979.00		
Grand Total for all Instruments					28	91,200,000	535,697.85		