



Derivatives Matched Trades Report

Report for 05/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:42:41	R186 On 03-May-12			Bond Future	1	30,000,000	365,564.40	Member	Buy
16:42:41	R186 On 03-May-12			Bond Future	1	30,000,000	0.00	Client	Sell
Total for R186 Bond Future					2	60,000,000	365,564.40		
10:00:20	R207 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
10:00:20	R207 On 03-May-12			Bond Future	1	200,000	1,981.04	Client	Buy
10:00:20	R207 On 03-May-12			Bond Future	1	3,000,000	0.00	Member	Sell
10:00:20	R207 On 03-May-12			Bond Future	1	3,000,000	29,715.56	Client	Buy
10:00:20	R207 On 03-May-12			Bond Future	1	6,000,000	0.00	Member	Sell
10:00:20	R207 On 03-May-12			Bond Future	1	6,000,000	59,431.12	Client	Buy
16:42:41	R207 On 03-May-12			Bond Future	1	30,000,000	296,068.92	Member	Buy
16:42:41	R207 On 03-May-12			Bond Future	1	30,000,000	0.00	Client	Sell
Total for R207 Bond Future					8	78,400,000	387,196.64		
10:29:30	R208 On 03-May-12			Bond Future	1	4,000,000	37,287.09	Client	Buy
10:29:30	R208 On 03-May-12			Bond Future	1	4,000,000	0.00	Member	Sell
Total for R208 Bond Future					2	8,000,000	37,287.09		
Grand Total for all Instruments					12	146,400,000	790,048.13		