



Derivatives Matched Trades Report

Report for 15/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:30:59	R186 On 03-May-12			Bond Future	1	100,000,000	0.00	Member	Sell
11:41:24	R186 On 03-May-12			Bond Future	1	100,000,000	1,199,305.50	Member	Buy
13:50:08	R186 On 01-Nov-12			Bond Future	1	7,000,000	0.00	Member	Sell
13:50:08	R186 On 01-Nov-12			Bond Future	1	5,000,000	59,836.64	Client	Buy
13:57:54	R186 On 01-Nov-12			Bond Future	1	2,000,000	23,934.65	Client	Buy
14:19:29	R186 On 01-Nov-12			Bond Future	1	5,000,000	0.00	Client	Sell
14:19:29	R186 On 02-Aug-12			Bond Future	1	5,000,000	58,602.68	Client	Buy
14:19:29	R186 On 01-Nov-12			Bond Future	1	7,000,000	83,771.29	Member	Buy
14:19:29	R186 On 02-Aug-12			Bond Future	1	7,000,000	0.00	Member	Sell
14:21:46	R186 On 01-Nov-12			Bond Future	1	2,000,000	0.00	Client	Sell
14:24:07	R186 On 02-Aug-12			Bond Future	1	2,000,000	23,441.07	Client	Buy
Total for R186 Bond Future					11	242,000,000	1,448,891.82		
15:03:51	R203 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
15:03:51	R203 On 03-May-12			Bond Future	1	33,200,000	347,149.92	Member	Buy
15:23:33	R203 On 03-May-12			Bond Future	1	28,700,000	0.00	Client	Sell
15:23:34	R203 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
15:23:34	R203 On 03-May-12			Bond Future	1	200,000	0.00	Client	Sell
15:23:34	R203 On 03-May-12			Bond Future	1	400,000	0.00	Client	Sell
15:23:34	R203 On 03-May-12			Bond Future	1	600,000	0.00	Client	Sell
15:23:34	R203 On 03-May-12			Bond Future	1	3,100,000	0.00	Client	Sell
Total for R203 Bond Future					8	66,400,000	347,149.92		
Grand Total for all Instruments					19	308,400,000	1,796,041.75		