

# Derivatives Matched Trades Report

Report for 16/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:41:00	JIBAR FUTURE	19-Dec-12		Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
13:41:00	JIBAR FUTURE	19-Dec-12		Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>20,000,000</b>	<b>0.00</b>		
12:10:30	R208 On	03-May-12		Bond Future	1	200,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	200,000	1,847.43	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	300,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	300,000	2,771.14	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	3,300,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	3,300,000	30,482.53	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	400,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	400,000	3,694.85	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	2,600,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	2,600,000	24,016.54	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	1,100,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	1,100,000	10,160.84	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	800,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	800,000	7,389.70	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	3,000,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	3,000,000	27,711.39	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	400,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	400,000	3,694.85	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	500,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	500,000	4,618.57	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	600,000	0.00	Member	Sell
12:10:30	R208 On	03-May-12		Bond Future	1	600,000	5,542.28	Client	Buy
12:10:30	R208 On	03-May-12		Bond Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:10:30	R208 On 03-May-12			Bond Future	1	100,000	923.71	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	200,000	1,847.43	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	200,000	1,847.43	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	7,000,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	7,000,000	64,659.91	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	500,000	4,618.57	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	200,000	1,847.43	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	42,800,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	42,800,000	395,349.16	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	1,800,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	1,800,000	16,626.83	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	4,700,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	4,700,000	43,414.51	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	7,900,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	7,900,000	72,973.33	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	500,000	4,618.57	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	200,000	1,847.43	Client	Buy
12:10:30	R208 On 03-May-12			Bond Future	1	20,700,000	0.00	Member	Sell
12:10:30	R208 On 03-May-12			Bond Future	1	20,700,000	191,208.59	Client	Buy
<b>Total for R208 Bond Future</b>					<b>48</b>	<b>200,000,000</b>	<b>923,713.00</b>		
15:54:47	R213 On 03-May-12			Bond Future	1	107,700,000	0.00	Member	Sell
15:54:47	R213 On 03-May-12			Bond Future	1	6,000,000	51,103.31	Client	Buy
16:04:17	R213 On 03-May-12			Bond Future	1	13,700,000	116,685.89	Client	Buy
16:04:17	R213 On 03-May-12			Bond Future	1	14,400,000	122,647.94	Client	Buy
16:04:17	R213 On 03-May-12			Bond Future	1	1,700,000	14,479.27	Client	Buy
16:04:17	R213 On 03-May-12			Bond Future	1	1,400,000	11,924.11	Client	Buy
16:04:17	R213 On 03-May-12			Bond Future	1	1,600,000	13,627.55	Client	Buy
16:04:17	R213 On 03-May-12			Bond Future	1	58,800,000	500,812.42	Client	Buy
16:04:17	R213 On 03-May-12			Bond Future	1	9,000,000	76,654.96	Client	Buy
16:04:17	R213 On 03-May-12			Bond Future	1	1,100,000	9,368.94	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R213 Bond Future					10	215,400,000	917,304.38		
Grand Total for all Instruments					60	435,400,000	1,841,017.38		