

# Derivatives Matched Trades Report

Report for 23/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:16:27	IGOV On 03-May-12			Index Future	1	300,000	0.00	Member	Sell
13:16:27	IGOV On 03-May-12			Index Future	1	300,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>600,000</b>	<b>0.00</b>		
11:22:12	R207 On 03-May-12			Bond Future	1	1,000,000	0.00	Member	Sell
11:22:12	R207 On 03-May-12			Bond Future	1	1,000,000	9,769.54	Client	Buy
11:22:12	R207 On 03-May-12			Bond Future	1	9,000,000	0.00	Member	Sell
11:22:12	R207 On 03-May-12			Bond Future	1	9,000,000	87,925.82	Client	Buy
11:22:12	R207 On 03-May-12			Bond Future	1	29,900,000	0.00	Member	Sell
11:22:12	R207 On 03-May-12			Bond Future	1	29,900,000	292,109.10	Client	Buy
11:22:12	R207 On 03-May-12			Bond Future	1	1,500,000	0.00	Member	Sell
11:22:12	R207 On 03-May-12			Bond Future	1	1,500,000	14,654.30	Client	Buy
11:22:12	R207 On 03-May-12			Bond Future	1	100,000	0.00	Member	Sell
11:22:12	R207 On 03-May-12			Bond Future	1	100,000	976.95	Client	Buy
11:22:12	R207 On 03-May-12			Bond Future	1	9,500,000	0.00	Member	Sell
11:22:12	R207 On 03-May-12			Bond Future	1	9,500,000	92,810.58	Client	Buy
11:22:12	R207 On 03-May-12			Bond Future	1	48,500,000	0.00	Member	Sell
11:22:12	R207 On 03-May-12			Bond Future	1	48,500,000	473,822.45	Client	Buy
11:22:12	R207 On 03-May-12			Bond Future	1	500,000	0.00	Member	Sell
11:22:12	R207 On 03-May-12			Bond Future	1	500,000	4,884.77	Client	Buy
<b>Total for R207 Bond Future</b>					<b>16</b>	<b>200,000,000</b>	<b>976,953.50</b>		
12:36:25	R209 On 03-May-12			Bond Future	1	6,900,000	0.00	Member	Sell
12:36:25	R209 On 03-May-12			Bond Future	1	6,900,000	51,315.56	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R209 Bond Future					2	13,800,000	51,315.56		
Grand Total for all Instruments					20	214,400,000	1,028,269.06		