

Derivatives Matched Trades Report

Report for 28/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:34:47	ALBI On 03-May-12			Index Future	1	20,000	0.00	Member	Buy
11:34:47	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Sell
11:34:47	ALBI On 03-May-12			Index Future	1	20,000	0.00	Member	Sell
11:34:47	ALBI On 03-May-12			Index Future	1	20,000	0.00	Client	Buy
Total for ALBI Index Future					4	80,000	0.00		
14:08:24	ANY DAY EXPIRY DAAD AU\$ Any day expiry			Any day expiry	1	1,000,000	0.00	Member	Sell
14:08:24	ANY DAY EXPIRY DAAD AU\$ Any day expiry			Any day expiry	1	1,000,000	0.00	Client	Buy
17:17:07	ANY DAY EXPIRY DAAD AU\$ Any day expiry			Any day expiry	1	1,000,000	0.00	Member	Buy
17:17:07	ANY DAY EXPIRY DAAD AU\$ Any day expiry			Any day expiry	1	1,000,000	0.00	Client	Sell
Total for ANY DAY EXPIRY DAAD AU\$ Any day expiry					4	4,000,000	0.00		
14:05:09	JIBAR FUTURE Jibar Tradeable Future			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
14:05:09	JIBAR FUTURE Jibar Tradeable Future			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
10:17:02	R157 On 03-May-12			Bond Future	1	10,000,000	0.00	Member	Sell
10:17:02	R157 On 03-May-12			Bond Future	1	10,000,000	121,629.95	Member	Buy
Total for R157 Bond Future					2	20,000,000	121,629.95		
14:56:28	R186 On 03-May-12			Bond Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:56:28	R186 On 03-May-12			Bond Future	1	1,000,000	12,096.60	Client	Buy
14:56:28	R186 On 03-May-12			Bond Future	1	95,200,000	0.00	Client	Sell
14:56:28	R186 On 03-May-12			Bond Future	1	95,200,000	1,151,596.61	Client	Buy
Total for R186 Bond Future					4	192,400,000	1,163,693.21		
14:56:28	R204 On 03-May-12			Bond Future	1	6,700,000	0.00	Client	Sell
14:56:28	R204 On 03-May-12			Bond Future	1	6,700,000	70,039.93	Client	Buy
14:56:28	R204 On 03-May-12			Bond Future	1	300,000	0.00	Client	Sell
14:56:28	R204 On 03-May-12			Bond Future	1	300,000	3,136.12	Client	Buy
Total for R204 Bond Future					4	14,000,000	73,176.05		
14:56:28	R208 On 03-May-12			Bond Future	1	400,000	0.00	Client	Sell
14:56:28	R208 On 03-May-12			Bond Future	1	400,000	3,721.28	Client	Buy
14:56:28	R208 On 03-May-12			Bond Future	1	47,300,000	0.00	Client	Sell
14:56:28	R208 On 03-May-12			Bond Future	1	47,300,000	440,041.83	Client	Buy
Total for R208 Bond Future					4	95,400,000	443,763.12		
14:56:28	R209 On 03-May-12			Bond Future	1	25,400,000	0.00	Client	Sell
14:56:28	R209 On 03-May-12			Bond Future	1	25,400,000	189,372.44	Client	Buy
14:56:28	R209 On 03-May-12			Bond Future	1	300,000	0.00	Client	Sell
14:56:28	R209 On 03-May-12			Bond Future	1	300,000	2,236.68	Client	Buy
Total for R209 Bond Future					4	51,400,000	191,609.13		
Grand Total for all Instruments					28	477,280,000	1,993,871.45		