



# Derivatives Matched Trades Report

Report for 04/04/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:56:21	ALBI On 03-May-12			Index Future	1	150,000	0.00	Client	Sell
15:56:21	ALBI On 03-May-12			Index Future	1	150,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>300,000</b>	<b>0.00</b>		
12:46:09	R157 On 03-May-12			Bond Future	1	57,000,000	693,403.92	Member	Buy
12:49:07	R157 On 03-May-12			Bond Future	1	57,000,000	0.00	Member	Sell
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>114,000,000</b>	<b>693,403.92</b>		
10:05:43	R186 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
10:05:43	R186 On 03-May-12			Bond Future	1	200,000	2,421.37	Client	Buy
10:07:08	R186 On 03-May-12			Bond Future	1	200,000	2,421.37	Member	Buy
10:07:08	R186 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
11:01:27	R186 On 02-Aug-12			Bond Future	1	1,000,000	11,638.14	Client	Buy
11:01:27	R186 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
12:46:09	R186 On 03-May-12			Bond Future	1	95,000,000	1,142,313.16	Member	Buy
12:49:07	R186 On 03-May-12			Bond Future	1	95,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>192,800,000</b>	<b>1,158,794.03</b>		
10:48:57	R201 On 03-May-12			Bond Future	1	10,000,000	109,517.96	Member	Buy
10:48:57	R201 On 03-May-12			Bond Future	1	10,000,000	0.00	Client	Sell
12:46:09	R201 On 03-May-12			Bond Future	1	47,000,000	514,839.36	Member	Buy
12:49:07	R201 On 03-May-12			Bond Future	1	47,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R201 Bond Future</b>					<b>4</b>	<b>114,000,000</b>	<b>624,357.32</b>		
12:46:09	R203 On 03-May-12			Bond Future	1	40,000,000	419,479.92	Member	Buy
12:55:45	R203 On 03-May-12			Bond Future	1	40,000,000	0.00	Member	Sell
<b>Total for R203 Bond Future</b>					<b>2</b>	<b>80,000,000</b>	<b>419,479.92</b>		
12:46:09	R204 On 03-May-12			Bond Future	1	26,000,000	271,743.08	Member	Buy
12:49:07	R204 On 03-May-12			Bond Future	1	26,000,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>52,000,000</b>	<b>271,743.08</b>		
12:42:30	R206 On 03-May-12			Bond Future	1	11,000,000	115,347.82	Member	Buy
12:49:07	R206 On 03-May-12			Bond Future	1	11,000,000	0.00	Member	Sell
<b>Total for R206 Bond Future</b>					<b>2</b>	<b>22,000,000</b>	<b>115,347.82</b>		
12:46:09	R207 On 03-May-12			Bond Future	1	49,000,000	482,192.44	Member	Buy
12:49:07	R207 On 03-May-12			Bond Future	1	49,000,000	0.00	Member	Sell
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>98,000,000</b>	<b>482,192.44</b>		
12:46:09	R208 On 03-May-12			Bond Future	1	49,000,000	455,388.75	Member	Buy
12:49:07	R208 On 03-May-12			Bond Future	1	49,000,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>98,000,000</b>	<b>455,388.75</b>		
12:46:09	R209 On 03-May-12			Bond Future	1	3,000,000	22,207.26	Member	Buy
12:52:41	R209 On 03-May-12			Bond Future	1	3,000,000	0.00	Member	Sell
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>6,000,000</b>	<b>22,207.26</b>		
12:46:09	R213 On 03-May-12			Bond Future	1	9,000,000	75,888.45	Member	Buy
12:52:41	R213 On 03-May-12			Bond Future	1	9,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R213 Bond Future</b>					<b>2</b>	<b>18,000,000</b>	<b>75,888.45</b>		
12:46:09	R214 On 03-May-12			Bond Future	1	3,000,000	22,639.90	Member	Buy
12:52:41	R214 On 03-May-12			Bond Future	1	3,000,000	0.00	Member	Sell
<b>Total for R214 Bond Future</b>					<b>2</b>	<b>6,000,000</b>	<b>22,639.90</b>		
<b>Grand Total for all Instruments</b>					<b>32</b>	<b>801,100,000</b>	<b>4,341,442.89</b>		