



Derivatives Matched Trades Report

Report for 11/04/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:30:04	R186 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
10:30:04	R186 On 03-May-12			Bond Future	1	100,000	1,201.61	Client	Buy
10:30:04	R186 On 03-May-12			Bond Future	1	200,000	0.00	Client	Sell
10:30:04	R186 On 03-May-12			Bond Future	1	200,000	2,403.21	Client	Buy
10:30:04	R186 On 03-May-12			Bond Future	1	7,100,000	0.00	Client	Sell
10:30:04	R186 On 03-May-12			Bond Future	1	7,100,000	85,313.98	Client	Buy
Total for R186 Bond Future					6	14,800,000	88,918.79		
10:30:04	R201 On 03-May-12			Bond Future	1	5,000,000	0.00	Client	Sell
10:30:04	R201 On 03-May-12			Bond Future	1	5,000,000	54,806.14	Client	Buy
Total for R201 Bond Future					2	10,000,000	54,806.14		
10:30:04	R203 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
10:30:04	R203 On 03-May-12			Bond Future	1	100,000	1,049.32	Client	Buy
10:30:04	R203 On 03-May-12			Bond Future	1	3,800,000	0.00	Client	Sell
10:30:04	R203 On 03-May-12			Bond Future	1	3,800,000	39,874.30	Client	Buy
Total for R203 Bond Future					4	7,800,000	40,923.62		
10:30:04	R204 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
10:30:04	R204 On 03-May-12			Bond Future	1	100,000	1,046.20	Client	Buy
10:30:04	R204 On 03-May-12			Bond Future	1	200,000	0.00	Client	Sell
10:30:04	R204 On 03-May-12			Bond Future	1	200,000	2,092.40	Client	Buy
10:30:04	R204 On 03-May-12			Bond Future	1	7,100,000	0.00	Client	Sell
10:30:04	R204 On 03-May-12			Bond Future	1	7,100,000	74,280.07	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future					6	14,800,000	77,418.67		
15:16:13	R207 On 03-May-12			Bond Future	1	19,200,000	0.00	Member	Sell
15:16:13	R207 On 03-May-12			Bond Future	1	19,200,000	189,441.43	Client	Buy
Total for R207 Bond Future					2	38,400,000	189,441.43		
10:30:04	R208 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
10:30:04	R208 On 03-May-12			Bond Future	1	100,000	928.41	Client	Buy
10:30:04	R208 On 03-May-12			Bond Future	1	300,000	0.00	Client	Sell
10:30:04	R208 On 03-May-12			Bond Future	1	300,000	2,785.23	Client	Buy
10:30:04	R208 On 03-May-12			Bond Future	1	11,900,000	0.00	Client	Sell
10:30:04	R208 On 03-May-12			Bond Future	1	11,900,000	110,480.77	Client	Buy
Total for R208 Bond Future					6	24,600,000	114,194.41		
10:30:04	R209 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
10:30:04	R209 On 03-May-12			Bond Future	1	100,000	737.95	Client	Buy
10:30:04	R209 On 03-May-12			Bond Future	1	2,500,000	0.00	Client	Sell
10:30:04	R209 On 03-May-12			Bond Future	1	2,500,000	18,448.71	Client	Buy
Total for R209 Bond Future					4	5,200,000	19,186.66		
Grand Total for all Instruments					30	115,600,000	584,889.71		