



# Derivatives Matched Trades Report

Report for 12/04/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:30:52	AL7T On 03-May-12			Index Future	1	30,000	0.00	Client	Sell
16:30:52	AL7T On 03-May-12			Index Future	1	10,000	0.00	Client	Buy
16:42:28	AL7T On 03-May-12			Index Future	1	20,000	0.00	Client	Buy
<b>Total for AL7T Index Future</b>					<b>3</b>	<b>60,000</b>	<b>0.00</b>		
11:57:39	GOVI On 02-Aug-12			GOVI	1	260,000	0.00	Client	Sell
11:57:39	GOVI On 02-Aug-12			GOVI	1	260,000	0.00	Client	Buy
11:57:39	GOVI On 03-May-12			GOVI	1	30,000	0.00	Client	Sell
11:57:39	GOVI On 03-May-12			GOVI	1	30,000	0.00	Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>580,000</b>	<b>0.00</b>		
11:57:39	IGOV On 03-May-12			Index Future	1	130,000	0.00	Client	Sell
11:57:39	IGOV On 03-May-12			Index Future	1	130,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>260,000</b>	<b>0.00</b>		
10:11:15	R157 On 03-May-12			Bond Future	1	3,200,000	39,019.19	Member	Buy
10:11:15	R157 On 03-May-12			Bond Future	1	200,000	0.00	Client	Sell
10:30:48	R157 On 03-May-12			Bond Future	1	3,000,000	0.00	Client	Sell
16:15:54	R157 On 03-May-12			Bond Future	1	4,000,000	0.00	Client	Sell
16:21:33	R157 On 03-May-12			Bond Future	1	4,000,000	48,815.19	Member	Buy
<b>Total for R157 Bond Future</b>					<b>5</b>	<b>14,400,000</b>	<b>87,834.39</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:18:03	R186 On 02-Aug-12	9.00	Put	Bond Future	1	19,900,000	0.00	Member	Buy
10:18:03	R186 On 02-Aug-12	9.00	Put	Bond Future	1	2,300,000	0.00	Client	Sell
10:24:51	R186 On 02-Aug-12	8.00	Call	Bond Future	1	19,900,000	0.00	Member	Buy
10:24:51	R186 On 02-Aug-12	8.00	Call	Bond Future	1	2,300,000	0.00	Client	Sell
10:31:51	R186 On 02-Aug-12	9.00	Put	Bond Future	1	2,800,000	0.00	Client	Sell
10:31:51	R186 On 02-Aug-12	9.00	Put	Bond Future	1	1,700,000	0.00	Client	Sell
10:31:51	R186 On 02-Aug-12	9.00	Put	Bond Future	1	6,300,000	0.00	Client	Sell
10:31:51	R186 On 02-Aug-12	9.00	Put	Bond Future	1	6,800,000	0.00	Client	Sell
10:32:52	R186 On 02-Aug-12	8.00	Call	Bond Future	1	2,800,000	0.00	Client	Sell
10:32:52	R186 On 02-Aug-12	8.00	Call	Bond Future	1	1,700,000	0.00	Client	Sell
10:32:52	R186 On 02-Aug-12	8.00	Call	Bond Future	1	6,300,000	0.00	Client	Sell
10:32:52	R186 On 02-Aug-12	8.00	Call	Bond Future	1	6,800,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>12</b>	<b>79,600,000</b>	<b>0.00</b>		
16:15:54	R202 On 03-May-12			Bond Future	1	300,000	0.00	Member	Sell
16:15:54	R202 On 03-May-12			Bond Future	1	300,000	5,699.48	Client	Buy
<b>Total for R202 Bond Future</b>					<b>2</b>	<b>600,000</b>	<b>5,699.48</b>		
<b>Grand Total for all Instruments</b>					<b>28</b>	<b>95,500,000</b>	<b>93,533.86</b>		