

Derivatives Matched Trades Report

Report for 25/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:27:35	ES33 On 02-Aug-12			Bond Future	1	200,000	0.00	Member	Sell
11:27:35	ES33 On 02-Aug-12			Bond Future	1	200,000	1,687.27	Client	Buy
11:27:35	ES33 On 02-Aug-12			Bond Future	1	3,000,000	0.00	Member	Sell
11:27:35	ES33 On 02-Aug-12			Bond Future	1	3,000,000	25,309.12	Client	Buy
11:27:35	ES33 On 02-Aug-12			Bond Future	1	9,500,000	0.00	Member	Sell
11:27:35	ES33 On 02-Aug-12			Bond Future	1	9,500,000	80,145.55	Client	Buy
11:27:35	ES33 On 02-Aug-12			Bond Future	1	4,000,000	0.00	Member	Sell
11:27:35	ES33 On 02-Aug-12			Bond Future	1	4,000,000	33,745.50	Client	Buy
11:27:35	ES33 On 02-Aug-12			Bond Future	1	2,800,000	0.00	Member	Sell
11:27:35	ES33 On 02-Aug-12			Bond Future	1	2,800,000	23,621.85	Client	Buy
11:27:35	ES33 On 02-Aug-12			Bond Future	1	2,500,000	0.00	Member	Sell
11:27:35	ES33 On 02-Aug-12			Bond Future	1	2,500,000	21,090.94	Client	Buy
Total for ES33 Bond Future					12	44,000,000	185,600.23		
15:05:41	R209 On 02-Aug-12			Bond Future	1	400,000,000	0.00	Member	Sell
15:05:41	R209 On 02-Aug-12			Bond Future	1	27,500,000	209,220.33	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	100,000	760.80	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	100,000	760.80	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	4,000,000	30,432.05	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	500,000	3,804.01	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	5,000,000	38,040.06	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	119,500,000	909,157.43	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	500,000	3,804.01	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,412.02	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	10,500,000	79,884.13	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	4,500,000	34,236.05	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	102,300,000	778,299.63	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:33:20	R209 On 02-Aug-12			Bond Future	1	45,500,000	346,164.55	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	5,500,000	41,844.07	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	3,000,000	22,824.04	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	2,000,000	15,216.02	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	67,000,000	509,736.80	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	500,000	3,804.01	Client	Buy
15:33:20	R209 On 02-Aug-12			Bond Future	1	500,000	3,804.01	Client	Buy
Total for R209 Bond Future					20	800,000,000	3,043,204.80		
Grand Total for all Instruments					32	844,000,000	3,228,805.03		