



# Derivatives Matched Trades Report

Report for 05/06/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	4,000,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	4,000,000	30,345.75	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	22,200,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	22,200,000	168,418.90	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	4,500,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	4,500,000	34,138.97	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	39,000,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	39,000,000	295,871.04	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	89,500,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	89,500,000	678,986.11	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	4,000,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	4,000,000	30,345.75	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	9,000,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	9,000,000	68,277.93	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,500,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,379.66	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,500,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,379.66	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	58,000,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	58,000,000	440,013.35	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	109,500,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	109,500,000	830,714.85	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	500,000	3,793.22	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,586.44	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	4,500,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	4,500,000	34,138.97	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	11,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	11,500,000	87,244.03	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	6,500,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	6,500,000	49,311.84	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,500,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,379.66	Client	Buy
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:00:01	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,586.44	Client	Buy
<b>Total for R209 Bond Future</b>					<b>36</b>	<b>738,400,000</b>	<b>2,800,912.54</b>		
<b>Grand Total for all Instruments</b>					<b>36</b>	<b>738,400,000</b>	<b>2,800,912.54</b>		