



# Derivatives Matched Trades Report

Report for 09/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:52:00	ALBI On 02-Aug-12			Index Future	1	120,000	0.00	Member	Buy
8:52:00	ALBI On 02-Aug-12			Index Future	1	120,000	0.00	Member	Sell
8:52:00	ALBI On 02-Aug-12			Index Future	1	60,000	0.00	Member	Buy
8:52:00	ALBI On 02-Aug-12			Index Future	1	60,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>360,000</b>	<b>0.00</b>		
8:51:40	GOVI On 02-Aug-12			GOVI	1	890,000	0.00	Member	Buy
8:51:41	GOVI On 02-Aug-12			GOVI	1	890,000	0.00	Member	Sell
9:20:18	GOVI On 02-Aug-12			GOVI	1	10,000	0.00	Client	Buy
9:20:18	GOVI On 02-Aug-12			GOVI	1	10,000	0.00	Client	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>1,800,000</b>	<b>0.00</b>		
15:32:13	R157 On 02-Aug-12			Bond Future	1	102,200,000	1,272,781.73	Member	Buy
15:32:13	R157 On 02-Aug-12			Bond Future	1	102,200,000	0.00	Member	Sell
16:01:58	R157 On 02-Aug-12			Bond Future	1	150,000,000	0.00	Member	Sell
16:01:58	R157 On 02-Aug-12			Bond Future	1	150,000,000	1,867,238.55	Client	Buy
<b>Total for R157 Bond Future</b>					<b>4</b>	<b>504,400,000</b>	<b>3,140,020.28</b>		
14:26:46	R186 On 02-Aug-12			Bond Future	1	2,000,000	23,720.11	Client	Buy
14:26:46	R186 On 02-Aug-12			Bond Future	1	2,000,000	0.00	Member	Sell
15:31:57	R186 On 02-Aug-12			Bond Future	1	1,006,100,000	12,029,849.16	Member	Buy
15:31:57	R186 On 02-Aug-12			Bond Future	1	1,006,100,000	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 R186 Bond Future</b>					<b>4</b>	<b>2,016,200,000</b>	<b>12,053,569.28</b>		
11:36:29	R201 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
11:36:29	R201 On 02-Aug-12			Bond Future	1	10,000,000	107,488.41	Client	Buy
11:36:29	R201 On 02-Aug-12			Bond Future	1	22,000,000	0.00	Member	Sell
11:36:29	R201 On 02-Aug-12			Bond Future	1	22,000,000	236,474.50	Client	Buy
15:28:08	R201 On 02-Aug-12			Bond Future	1	80,300,000	863,022.32	Member	Buy
15:28:08	R201 On 02-Aug-12			Bond Future	1	80,300,000	0.00	Member	Sell
<b>Total for R201 Bond Future</b>					<b>6</b>	<b>224,600,000</b>	<b>1,206,985.23</b>		
15:28:31	R203 On 02-Aug-12			Bond Future	1	60,700,000	656,202.63	Member	Buy
15:28:31	R203 On 02-Aug-12			Bond Future	1	60,700,000	0.00	Member	Sell
16:01:58	R203 On 02-Aug-12			Bond Future	1	130,000,000	0.00	Member	Sell
16:01:58	R203 On 02-Aug-12			Bond Future	1	30,000,000	323,666.25	Client	Buy
16:06:08	R203 On 02-Aug-12			Bond Future	1	100,000,000	1,078,887.50	Client	Buy
<b>Total for R203 Bond Future</b>					<b>5</b>	<b>381,400,000</b>	<b>2,058,756.38</b>		
15:28:45	R204 On 02-Aug-12			Bond Future	1	170,600,000	1,774,030.67	Member	Buy
15:28:45	R204 On 02-Aug-12			Bond Future	1	170,600,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>341,200,000</b>	<b>1,774,030.67</b>		
15:29:54	R206 On 02-Aug-12			Bond Future	1	68,200,000	702,771.81	Member	Buy
15:29:54	R206 On 02-Aug-12			Bond Future	1	68,200,000	0.00	Member	Sell
<b>Total for R206 Bond Future</b>					<b>2</b>	<b>136,400,000</b>	<b>702,771.81</b>		
15:29:16	R207 On 02-Aug-12			Bond Future	1	1,099,100,000	0.00	Member	Sell
15:29:16	R207 On 02-Aug-12			Bond Future	1	1,099,100,000	10,786,228.88	Member	Buy
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>2,198,200,000</b>	<b>10,786,228.88</b>		
14:27:55	R208 On 02-Aug-12			Bond Future	1	150,000,000	0.00	Member	Sell
14:27:55	R208 On 02-Aug-12			Bond Future	1	124,900,000	1,194,420.70	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:30:42	R208 On 02-Aug-12			Bond Future	1	44,400,000	0.00	Member	Sell
15:30:42	R208 On 02-Aug-12			Bond Future	1	44,400,000	427,295.52	Member	Buy
16:21:45	R208 On 02-Aug-12			Bond Future	1	5,500,000	52,596.59	Client	Buy
16:21:45	R208 On 02-Aug-12			Bond Future	1	4,600,000	43,989.87	Client	Buy
16:21:45	R208 On 02-Aug-12			Bond Future	1	800,000	7,650.41	Client	Buy
16:21:45	R208 On 02-Aug-12			Bond Future	1	3,700,000	35,383.16	Client	Buy
16:21:45	R208 On 02-Aug-12			Bond Future	1	3,600,000	34,426.86	Client	Buy
16:21:45	R208 On 02-Aug-12			Bond Future	1	2,300,000	21,994.94	Client	Buy
16:21:45	R208 On 02-Aug-12			Bond Future	1	1,300,000	12,431.92	Client	Buy
16:21:45	R208 On 02-Aug-12			Bond Future	1	800,000	7,650.41	Client	Buy
16:21:45	R208 On 02-Aug-12			Bond Future	1	800,000	7,650.41	Client	Buy
16:21:46	R208 On 02-Aug-12			Bond Future	1	600,000	5,737.81	Client	Buy
16:21:46	R208 On 02-Aug-12			Bond Future	1	300,000	2,868.90	Client	Buy
16:21:46	R208 On 02-Aug-12			Bond Future	1	300,000	2,868.90	Client	Buy
16:21:46	R208 On 02-Aug-12			Bond Future	1	200,000	1,912.60	Client	Buy
16:21:46	R208 On 02-Aug-12			Bond Future	1	100,000	956.30	Client	Buy
16:21:46	R208 On 02-Aug-12			Bond Future	1	200,000	1,912.60	Client	Buy
<b>Total for R208 Bond Future</b>					<b>19</b>	<b>388,800,000</b>	<b>1,861,747.92</b>		
15:30:14	R209 On 02-Aug-12			Bond Future	1	164,600,000	1,250,881.65	Member	Buy
15:30:14	R209 On 02-Aug-12			Bond Future	1	164,600,000	0.00	Member	Sell
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>329,200,000</b>	<b>1,250,881.65</b>		
15:31:15	R213 On 02-Aug-12			Bond Future	1	56,700,000	493,088.72	Member	Buy
15:31:15	R213 On 02-Aug-12			Bond Future	1	56,700,000	0.00	Member	Sell
<b>Total for R213 Bond Future</b>					<b>2</b>	<b>113,400,000</b>	<b>493,088.72</b>		
15:31:32	R214 On 02-Aug-12			Bond Future	1	153,000,000	1,185,591.34	Member	Buy
15:31:32	R214 On 02-Aug-12			Bond Future	1	153,000,000	0.00	Member	Sell
<b>Total for R214 Bond Future</b>					<b>2</b>	<b>306,000,000</b>	<b>1,185,591.34</b>		
<b>Grand Total for all Instruments</b>					<b>58</b>	<b>6,941,960,000</b>	<b>36,513,672.16</b>		