

Derivatives Matched Trades Report

Report for 20/06/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:18:41	R186 On 04-Aug-11			Bond Future	1	1,800,000	0.00	Member	Sell
11:18:41	R186 On 04-Aug-11			Bond Future	1	1,800,000	21,177.62	Client	Buy
11:18:41	R186 On 04-Aug-11			Bond Future	1	900,000	0.00	Member	Sell
11:18:41	R186 On 04-Aug-11			Bond Future	1	900,000	10,588.81	Client	Buy
11:18:41	R186 On 04-Aug-11			Bond Future	1	2,700,000	0.00	Member	Sell
11:18:41	R186 On 04-Aug-11			Bond Future	1	2,700,000	31,766.42	Client	Buy
11:18:41	R186 On 04-Aug-11			Bond Future	1	9,900,000	0.00	Member	Sell
11:18:41	R186 On 04-Aug-11			Bond Future	1	9,900,000	116,476.89	Client	Buy
11:18:41	R186 On 04-Aug-11			Bond Future	1	2,700,000	0.00	Member	Sell
11:18:41	R186 On 04-Aug-11			Bond Future	1	2,700,000	31,766.42	Client	Buy
Total for R186 Bond Future					10	36,000,000	211,776.16		
16:30:52	R197 On 04-Aug-11			Bond Future	1	3,000,000	0.00	Member	Sell
16:30:52	R197 On 04-Aug-11			Bond Future	1	3,000,000	70,371.90	Client	Buy
Total for R197 Bond Future					2	6,000,000	70,371.90		
10:59:06	R202 On 03-Nov-11			Bond Future	1	40,000,000	0.00	Member	Sell
10:59:06	R202 On 03-Nov-11			Bond Future	1	40,000,000	709,886.72	Client	Buy
11:34:12	R202 On 04-Aug-11			Bond Future	1	325,900,000	0.00	Member	Sell
11:34:12	R202 On 04-Aug-11			Bond Future	1	325,900,000	5,709,341.07	Client	Buy
11:34:12	R202 On 04-Aug-11			Bond Future	1	21,500,000	0.00	Member	Sell
11:34:12	R202 On 04-Aug-11			Bond Future	1	21,500,000	376,651.84	Client	Buy
11:34:12	R202 On 04-Aug-11			Bond Future	1	22,400,000	0.00	Member	Sell
11:34:12	R202 On 04-Aug-11			Bond Future	1	22,400,000	392,418.66	Client	Buy
11:34:12	R202 On 04-Aug-11			Bond Future	1	650,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:34:12	R202 On 04-Aug-11			Bond Future	1	650,000,000	11,387,148.50	Client	Buy
11:36:42	R202 On 04-Aug-11			Bond Future	1	311,000,000	0.00	Member	Sell
11:36:42	R202 On 04-Aug-11			Bond Future	1	311,000,000	5,449,777.40	Client	Buy
16:30:36	R202 On 04-Aug-11			Bond Future	1	6,000,000	0.00	Member	Sell
16:30:36	R202 On 04-Aug-11			Bond Future	1	6,000,000	105,140.40	Client	Buy
16:30:36	R202 On 04-Aug-11			Bond Future	1	9,500,000	0.00	Member	Sell
16:30:36	R202 On 04-Aug-11			Bond Future	1	9,500,000	166,472.30	Client	Buy
Total for R202 Bond Future					16	2,772,600,000	24,296,836.88		
10:59:06	R211 On 03-Nov-11			Bond Future	1	4,900,000	0.00	Member	Sell
11:24:30	R211 On 03-Nov-11			Bond Future	1	48,000,000	0.00	Client	Sell
11:34:12	R211 On 03-Nov-11			Bond Future	1	48,000,000	524,907.55	Member	Buy
11:34:12	R211 On 03-Nov-11			Bond Future	1	4,900,000	53,584.31	Member	Buy
Total for R211 Bond Future					4	105,800,000	578,491.86		
10:59:06	R212 On 03-Nov-11			Bond Future	1	24,000,000	0.00	Member	Sell
10:59:06	R212 On 03-Nov-11			Bond Future	1	24,000,000	259,884.77	Client	Buy
11:34:12	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Member	Sell
11:34:12	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,737.01	Client	Buy
11:34:12	R212 On 04-Aug-11			Bond Future	1	13,800,000	0.00	Member	Sell
11:34:12	R212 On 04-Aug-11			Bond Future	1	13,800,000	147,246.14	Client	Buy
11:34:12	R212 On 04-Aug-11			Bond Future	1	30,500,000	325,435.31	Member	Buy
11:34:12	R212 On 04-Aug-11			Bond Future	1	30,500,000	0.00	Client	Sell
11:34:12	R212 On 04-Aug-11			Bond Future	1	87,900,000	0.00	Member	Sell
11:34:12	R212 On 04-Aug-11			Bond Future	1	87,900,000	937,893.88	Client	Buy
11:34:12	R212 On 04-Aug-11			Bond Future	1	28,000,000	298,760.28	Member	Buy
11:34:12	R212 On 04-Aug-11			Bond Future	1	28,000,000	0.00	Client	Sell
11:52:11	R212 On 04-Aug-11			Bond Future	1	2,500,000	0.00	Member	Sell
11:52:11	R212 On 04-Aug-11			Bond Future	1	2,500,000	26,675.03	Client	Buy
11:52:11	R212 On 04-Aug-11			Bond Future	1	15,600,000	0.00	Member	Sell
11:52:11	R212 On 04-Aug-11			Bond Future	1	15,600,000	166,452.16	Client	Buy
11:52:11	R212 On 04-Aug-11			Bond Future	1	24,000,000	0.00	Member	Sell
11:52:11	R212 On 04-Aug-11			Bond Future	1	24,000,000	256,080.24	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	7,600,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	7,600,000	81,092.08	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,670.01	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,737.01	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,670.01	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	4,700,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	4,700,000	50,149.05	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	2,000,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	2,000,000	21,340.02	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	12,900,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	12,900,000	137,643.13	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	7,100,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	7,100,000	75,757.07	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	6,000,000	64,020.06	Member	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	6,000,000	0.00	Client	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	9,000,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	9,000,000	96,030.09	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	70,000,000	746,900.70	Member	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	70,000,000	0.00	Client	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	172,600,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	172,600,000	1,841,643.73	Client	Buy
11:58:58	R212 On 04-Aug-11			Bond Future	1	13,000,000	0.00	Member	Sell
11:58:58	R212 On 04-Aug-11			Bond Future	1	13,000,000	138,710.13	Client	Buy
16:30:36	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
16:30:36	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,673.40	Client	Buy
16:30:36	R212 On 04-Aug-11			Bond Future	1	5,500,000	0.00	Member	Sell
16:30:36	R212 On 04-Aug-11			Bond Future	1	5,500,000	58,703.70	Client	Buy
16:30:36	R212 On 04-Aug-11			Bond Future	1	1,800,000	0.00	Member	Sell
16:30:36	R212 On 04-Aug-11			Bond Future	1	1,800,000	19,212.12	Client	Buy
Total for R212 Bond Future					50	1,087,400,000	5,805,117.10		
10:08:23	RZ02 On 04-Aug-11			Bond Future	1	22,400,000	392,418.57	Member	Buy
10:08:23	RZ02 On 04-Aug-11			Bond Future	1	22,400,000	0.00	Client	Sell
10:08:23	RZ02 On 04-Aug-11			Bond Future	1	650,000,000	11,387,145.90	Member	Buy
10:08:23	RZ02 On 04-Aug-11			Bond Future	1	650,000,000	0.00	Client	Sell
10:08:23	RZ02 On 04-Aug-11			Bond Future	1	325,900,000	5,709,339.77	Member	Buy
10:08:23	RZ02 On 04-Aug-11			Bond Future	1	325,900,000	0.00	Client	Sell
10:08:23	RZ02 On 04-Aug-11			Bond Future	1	21,500,000	376,651.75	Member	Buy
10:08:23	RZ02 On 04-Aug-11			Bond Future	1	21,500,000	0.00	Client	Sell
10:59:06	RZ02 On 03-Nov-11			Bond Future	1	40,000,000	709,886.72	Member	Buy
10:59:06	RZ02 On 03-Nov-11			Bond Future	1	40,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for RZ02 Bond Future					10	2,119,600,000	18,575,442.70		
10:08:23	RZ11 On 03-Nov-11			Bond Future	1	4,900,000	0.00	Member	Sell
10:08:23	RZ11 On 03-Nov-11			Bond Future	1	48,000,000	0.00	Member	Sell
10:59:06	RZ11 On 03-Nov-11			Bond Future	1	4,900,000	53,584.31	Member	Buy
11:24:30	RZ11 On 03-Nov-11			Bond Future	1	48,000,000	524,907.55	Client	Buy
Total for RZ11 Bond Future					4	105,800,000	578,491.86		
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	24,000,000	256,080.17	Member	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	24,000,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	70,000,000	0.00	Member	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	70,000,000	746,900.49	Client	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	13,800,000	147,246.10	Member	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	13,800,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	15,600,000	166,452.11	Member	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	15,600,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	2,500,000	26,675.02	Member	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	2,500,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	172,600,000	1,841,643.21	Member	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	172,600,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	13,000,000	138,710.09	Member	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	13,000,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	6,000,000	0.00	Member	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	6,000,000	64,020.04	Client	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	9,000,000	96,030.06	Member	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	9,000,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	10,670.01	Client	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	1,100,000	11,737.01	Member	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	30,500,000	0.00	Member	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	30,500,000	325,435.21	Client	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	87,900,000	937,893.62	Member	Buy
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	87,900,000	0.00	Client	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	28,000,000	0.00	Member	Sell
10:36:28	RZ12 On 04-Aug-11			Bond Future	1	28,000,000	298,760.20	Client	Buy
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	10,670.01	Member	Buy
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	1,100,000	11,737.01	Member	Buy
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	10,670.01	Member	Buy
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	7,600,000	81,092.05	Member	Buy
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	7,600,000	0.00	Client	Sell
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	4,700,000	50,149.03	Member	Buy
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	4,700,000	0.00	Client	Sell
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	2,000,000	21,340.01	Member	Buy
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	2,000,000	0.00	Client	Sell
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	12,900,000	137,643.09	Member	Buy
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	12,900,000	0.00	Client	Sell
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	7,100,000	75,757.05	Member	Buy
10:48:27	RZ12 On 04-Aug-11			Bond Future	1	7,100,000	0.00	Client	Sell
10:59:06	RZ12 On 03-Nov-11			Bond Future	1	24,000,000	259,884.77	Member	Buy
11:20:15	RZ12 On 03-Nov-11			Bond Future	1	24,000,000	0.00	Client	Sell
Total for RZ12 Bond Future					46	1,072,800,000	5,727,196.35		
Grand Total for all Instruments					142	7,306,000,000	55,843,724.83		