

# Derivatives Matched Trades Report

Report for 28/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	27,500,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	27,500,000	232,105.72	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	5,000,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	5,000,000	42,201.04	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	45,500,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	45,500,000	384,029.46	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	500,000	4,220.10	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	4,000,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	4,000,000	33,760.83	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	3,000,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	3,000,000	25,320.62	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	5,500,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	5,500,000	46,421.14	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	100,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	100,000	844.02	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	500,000	4,220.10	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	67,000,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	67,000,000	565,493.94	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	2,000,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	2,000,000	16,880.42	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	500,000	4,220.10	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	100,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	100,000	844.02	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	500,000	4,220.10	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	4,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	4,500,000	37,980.94	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	10,500,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	10,500,000	88,622.18	Client	Buy
15:01:05	ES33 On 02-Aug-12			Bond Future	1	1,500,000	0.00	Member	Sell
15:01:05	ES33 On 02-Aug-12			Bond Future	1	1,500,000	12,660.31	Client	Buy
15:12:24	ES33 On 02-Aug-12			Bond Future	1	119,500,000	0.00	Member	Sell
15:12:24	ES33 On 02-Aug-12			Bond Future	1	119,500,000	1,008,604.86	Client	Buy
15:12:24	ES33 On 02-Aug-12			Bond Future	1	102,300,000	0.00	Member	Sell
15:12:24	ES33 On 02-Aug-12			Bond Future	1	102,300,000	863,433.28	Client	Buy
<b>Total for ES33 Bond Future</b>					<b>38</b>	<b>800,000,000</b>	<b>3,376,083.20</b>		
16:05:57	R209 On 02-Aug-12			Bond Future	1	3,000,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	3,000,000	22,837.95	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	20,500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	20,500,000	156,059.30	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	3,500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	3,500,000	26,644.27	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	4,500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	4,500,000	34,256.92	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	500,000	3,806.32	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	1,500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,418.97	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	2,000,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	2,000,000	15,225.30	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	50,000,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	50,000,000	380,632.45	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	89,500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	89,500,000	681,332.09	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	500,000	3,806.32	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	8,000,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	8,000,000	60,901.19	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	1,500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,418.97	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	500,000	3,806.32	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	34,000,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	34,000,000	258,830.07	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	77,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	77,000,000	586,173.97	Client	Buy
16:05:57	R209 On 02-Aug-12			Bond Future	1	3,500,000	0.00	Member	Sell
16:05:57	R209 On 02-Aug-12			Bond Future	1	3,500,000	26,644.27	Client	Buy
<b>Total for R209 Bond Future</b>					<b>32</b>	<b>600,000,000</b>	<b>2,283,794.70</b>		
<b>Grand Total for all Instruments</b>					<b>70</b>	<b>1,400,000,000</b>	<b>5,659,877.90</b>		