



Derivatives Matched Trades Report

Report for 16/04/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:48:41	GOVI On 03-May-12			GOVI	1	10,000	0.00	Client	Sell
9:48:41	GOVI On 03-May-12			GOVI	1	10,000	0.00	Client	Buy
Total for GOVI GOVI					2	20,000	0.00		
11:56:40	R157 On 02-Aug-12			Bond Future	1	10,800,000	0.00	Member	Sell
11:56:40	R157 On 02-Aug-12			Bond Future	1	10,800,000	133,505.68	Member	Buy
13:07:24	R157 On 02-Aug-12			Bond Future	1	10,800,000	133,472.55	Member	Buy
13:07:24	R157 On 02-Aug-12			Bond Future	1	10,800,000	0.00	Client	Sell
Total for R157 Bond Future					4	43,200,000	266,978.22		
11:56:40	R186 On 02-Aug-12			Bond Future	1	16,000,000	187,703.41	Member	Buy
11:56:40	R186 On 02-Aug-12			Bond Future	1	16,000,000	0.00	Member	Sell
13:09:18	R186 On 02-Aug-12			Bond Future	1	16,000,000	187,557.66	Member	Buy
13:09:18	R186 On 02-Aug-12			Bond Future	1	16,000,000	0.00	Client	Sell
Total for R186 Bond Future					4	64,000,000	375,261.07		
12:37:23	R189 On 02-Aug-12			Bond Future	1	4,400,000	96,004.48	Member	Buy
12:37:23	R189 On 02-Aug-12			Bond Future	1	4,400,000	0.00	Member	Sell
13:33:33	R189 On 02-Aug-12			Bond Future	1	4,400,000	95,995.68	Member	Buy
13:33:33	R189 On 02-Aug-12			Bond Future	1	4,400,000	0.00	Client	Sell
Total for R189 Bond Future					4	17,600,000	192,000.16		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:37:23	R197 On 02-Aug-12			Bond Future	1	25,700,000	0.00	Member	Sell
12:37:23	R197 On 02-Aug-12			Bond Future	1	25,700,000	658,215.55	Member	Buy
13:33:59	R197 On 02-Aug-12			Bond Future	1	25,700,000	657,619.31	Member	Buy
13:33:59	R197 On 02-Aug-12			Bond Future	1	25,700,000	0.00	Client	Sell
Total for R197 Bond Future					4	102,800,000	1,315,834.86		
11:56:40	R201 On 02-Aug-12			Bond Future	1	3,700,000	39,530.10	Member	Buy
11:56:40	R201 On 02-Aug-12			Bond Future	1	3,700,000	0.00	Member	Sell
13:06:52	R201 On 02-Aug-12			Bond Future	1	3,700,000	39,521.75	Member	Buy
13:06:52	R201 On 02-Aug-12			Bond Future	1	3,700,000	0.00	Client	Sell
Total for R201 Bond Future					4	14,800,000	79,051.85		
11:56:40	R203 On 02-Aug-12			Bond Future	1	7,100,000	0.00	Member	Sell
11:56:40	R203 On 02-Aug-12			Bond Future	1	7,100,000	75,644.89	Member	Buy
13:07:52	R203 On 02-Aug-12			Bond Future	1	7,100,000	75,614.60	Member	Buy
13:07:52	R203 On 02-Aug-12			Bond Future	1	7,100,000	0.00	Client	Sell
Total for R203 Bond Future					4	28,400,000	151,259.49		
11:56:40	R204 On 02-Aug-12			Bond Future	1	9,900,000	0.00	Member	Sell
11:56:40	R204 On 02-Aug-12			Bond Future	1	9,900,000	101,120.27	Member	Buy
13:08:15	R204 On 02-Aug-12			Bond Future	1	9,900,000	101,070.91	Member	Buy
13:08:15	R204 On 02-Aug-12			Bond Future	1	9,900,000	0.00	Client	Sell
Total for R204 Bond Future					4	39,600,000	202,191.18		
11:56:40	R206 On 02-Aug-12			Bond Future	1	1,800,000	18,491.64	Member	Buy
11:56:40	R206 On 02-Aug-12			Bond Future	1	1,800,000	0.00	Member	Sell
13:05:41	R206 On 02-Aug-12			Bond Future	1	1,800,000	18,490.39	Member	Buy
13:05:41	R206 On 02-Aug-12			Bond Future	1	1,800,000	0.00	Client	Sell
Total for R206 Bond Future					4	7,200,000	36,982.03		
11:56:40	R207 On 02-Aug-12			Bond Future	1	21,000,000	0.00	Member	Sell
11:56:40	R207 On 02-Aug-12			Bond Future	1	21,000,000	202,459.51	Member	Buy
13:08:33	R207 On 02-Aug-12			Bond Future	1	21,000,000	202,346.38	Member	Buy

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13:08:33	R207 On 02-Aug-12			Bond Future	1	21,000,000	0.00	Client	Sell
Total for R207 Bond Future					4	84,000,000	404,805.89		
11:56:40	R208 On 02-Aug-12			Bond Future	1	33,600,000	0.00	Member	Sell
11:56:40	R208 On 02-Aug-12			Bond Future	1	33,600,000	317,146.77	Member	Buy
13:08:54	R208 On 02-Aug-12			Bond Future	1	33,600,000	316,950.85	Member	Buy
13:08:54	R208 On 02-Aug-12			Bond Future	1	33,600,000	0.00	Client	Sell
Total for R208 Bond Future					4	134,400,000	634,097.62		
12:40:33	R210 On 02-Aug-12			Bond Future	1	8,000,000	0.00	Member	Sell
12:40:33	R210 On 02-Aug-12			Bond Future	1	8,000,000	114,008.00	Member	Buy
13:34:19	R210 On 02-Aug-12			Bond Future	1	8,000,000	113,861.60	Member	Buy
13:34:19	R210 On 02-Aug-12			Bond Future	1	8,000,000	0.00	Client	Sell
Total for R210 Bond Future					4	32,000,000	227,869.60		
12:40:33	R212 On 02-Aug-12			Bond Future	1	3,000,000	0.00	Member	Sell
12:40:33	R212 On 02-Aug-12			Bond Future	1	3,000,000	35,406.60	Member	Buy
13:34:38	R212 On 02-Aug-12			Bond Future	1	3,000,000	35,376.30	Member	Buy
13:34:38	R212 On 02-Aug-12			Bond Future	1	3,000,000	0.00	Client	Sell
Total for R212 Bond Future					4	12,000,000	70,782.90		
11:56:40	R213 On 02-Aug-12			Bond Future	1	1,300,000	11,173.74	Member	Buy
11:56:40	R213 On 02-Aug-12			Bond Future	1	1,300,000	0.00	Member	Sell
13:09:39	R213 On 02-Aug-12			Bond Future	1	1,300,000	11,163.55	Member	Buy
13:09:39	R213 On 02-Aug-12			Bond Future	1	1,300,000	0.00	Client	Sell
Total for R213 Bond Future					4	5,200,000	22,337.29		
Grand Total for all Instruments					54	585,220,000	3,979,452.17		