



Derivatives Matched Trades Report

Report for 08/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:30:11	GOVI On 02-Aug-12			GOVI	1	20,000	0.00	Member	Sell
14:30:11	GOVI On 02-Aug-12			GOVI	1	20,000	0.00	Member	Buy
Total for GOVI GOVI					2	40,000	0.00		
11:48:22	R157 On 02-Aug-12			Bond Future	1	2,100,000	0.00	Client	Sell
12:02:03	R157 On 02-Aug-12			Bond Future	1	2,100,000	26,158.26	Member	Buy
Total for R157 Bond Future					2	4,200,000	26,158.26		
11:48:22	R186 On 02-Aug-12			Bond Future	1	5,200,000	0.00	Client	Sell
11:49:11	R186 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
11:49:11	R186 On 02-Aug-12			Bond Future	1	1,000,000	11,957.85	Client	Buy
12:02:03	R186 On 02-Aug-12			Bond Future	1	5,200,000	62,307.67	Member	Buy
15:02:51	R186 On 02-Aug-12			Bond Future	1	3,200,000	0.00	Client	Sell
15:02:51	R186 On 02-Aug-12			Bond Future	1	1,400,000	16,860.97	Client	Buy
15:45:35	R186 On 02-Aug-12			Bond Future	1	800,000	9,634.84	Client	Buy
15:45:35	R186 On 02-Aug-12			Bond Future	1	1,000,000	12,043.55	Client	Buy
Total for R186 Bond Future					8	18,800,000	112,804.87		
16:15:09	R203 On 02-Aug-12			Bond Future	1	150,000,000	0.00	Member	Sell
16:15:09	R203 On 02-Aug-12			Bond Future	1	30,000,000	324,696.12	Client	Buy
16:24:47	R203 On 02-Aug-12			Bond Future	1	120,000,000	1,298,784.48	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R203 Bond Future					3	300,000,000	1,623,480.60		
16:15:09	R207 On 02-Aug-12			Bond Future	1	60,000,000	0.00	Member	Sell
16:15:09	R207 On 02-Aug-12			Bond Future	1	60,000,000	590,610.30	Client	Buy
Total for R207 Bond Future					2	120,000,000	590,610.30		
11:48:22	R208 On 02-Aug-12			Bond Future	1	1,800,000	0.00	Client	Sell
12:02:03	R208 On 02-Aug-12			Bond Future	1	1,800,000	17,316.33	Member	Buy
Total for R208 Bond Future					2	3,600,000	17,316.33		
11:48:22	R209 On 02-Aug-12			Bond Future	1	600,000	4,586.21	Client	Buy
12:02:03	R209 On 02-Aug-12			Bond Future	1	600,000	0.00	Member	Sell
Total for R209 Bond Future					2	1,200,000	4,586.21		
Grand Total for all Instruments					21	447,840,000	2,374,956.57		