

Derivatives Matched Trades Report

Report for 24/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:22:06	R157 On 02-Aug-12			Bond Future	1	81,800,000	1,020,677.82	Client	Buy
14:22:06	R157 On 02-Aug-12			Bond Future	1	81,800,000	0.00	Client	Sell
Total for R157 Bond Future					2	163,600,000	1,020,677.82		
11:22:06	R186 On 01-Nov-12	8.82	Put	Bond Future	1	185,800,000	0.00	Member	Buy
11:22:06	R186 On 01-Nov-12	8.82	Put	Bond Future	1	100,000	0.00	Member	Sell
11:30:04	R186 On 01-Nov-12	7.82	Call	Bond Future	1	185,800,000	0.00	Member	Buy
11:30:04	R186 On 01-Nov-12	7.82	Call	Bond Future	1	100,000	0.00	Member	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	2,100,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	2,000,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	1,700,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	1,500,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	1,400,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	1,100,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	5,300,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	3,800,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	2,900,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	2,600,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	2,600,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	2,400,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	16,600,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	13,700,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	10,800,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	9,900,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	7,800,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	5,800,000	0.00	Client	Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	48,200,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:16:49	R186 On 01-Nov-12	8.82	Put	Bond Future	1	38,800,000	0.00	Client	Sell
12:16:50	R186 On 01-Nov-12	8.82	Put	Bond Future	1	200,000	0.00	Client	Sell
12:16:50	R186 On 01-Nov-12	8.82	Put	Bond Future	1	1,000,000	0.00	Client	Sell
12:16:50	R186 On 01-Nov-12	8.82	Put	Bond Future	1	1,000,000	0.00	Client	Sell
12:16:50	R186 On 01-Nov-12	8.82	Put	Bond Future	1	900,000	0.00	Client	Sell
12:16:50	R186 On 01-Nov-12	8.82	Put	Bond Future	1	700,000	0.00	Client	Sell
12:16:50	R186 On 01-Nov-12	8.82	Put	Bond Future	1	600,000	0.00	Client	Sell
12:16:50	R186 On 01-Nov-12	8.82	Put	Bond Future	1	300,000	0.00	Client	Sell
12:17:43	R186 On 01-Nov-12	7.82	Call	Bond Future	1	48,200,000	0.00	Client	Sell
12:17:43	R186 On 01-Nov-12	7.82	Call	Bond Future	1	38,800,000	0.00	Client	Sell
12:17:43	R186 On 01-Nov-12	7.82	Call	Bond Future	1	16,600,000	0.00	Client	Sell
12:17:43	R186 On 01-Nov-12	7.82	Call	Bond Future	1	13,700,000	0.00	Client	Sell
12:17:43	R186 On 01-Nov-12	7.82	Call	Bond Future	1	10,800,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	700,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	600,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	300,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	200,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	1,500,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	1,400,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	1,100,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	1,000,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	1,000,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	900,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	2,600,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	2,600,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	2,400,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	2,100,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	2,000,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	1,700,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	9,900,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	7,800,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	5,800,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	5,300,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	3,800,000	0.00	Client	Sell
12:17:44	R186 On 01-Nov-12	7.82	Call	Bond Future	1	2,900,000	0.00	Client	Sell
13:48:24	R186 On 01-Nov-12	8.82	Put	Bond Future	1	100,000	0.00	Member	Buy
13:48:24	R186 On 01-Nov-12	8.82	Put	Bond Future	1	100,000	0.00	Client	Sell
13:52:41	R186 On 01-Nov-12	7.82	Call	Bond Future	1	100,000	0.00	Member	Buy
13:52:41	R186 On 01-Nov-12	7.82	Call	Bond Future	1	100,000	0.00	Client	Sell
14:26:43	R186 On 02-Aug-12			Bond Future	1	5,500,000	0.00	Client	Sell
14:26:43	R186 On 02-Aug-12			Bond Future	1	5,500,000	65,133.67	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future					64	754,600,000	65,133.67		
14:17:58	R203 On 02-Aug-12			Bond Future	1	58,700,000	636,345.51	Member	Buy
14:17:58	R203 On 02-Aug-12			Bond Future	1	15,600,000	0.00	Client	Sell
15:26:01	R203 On 02-Aug-12			Bond Future	1	12,400,000	0.00	Client	Sell
15:26:01	R203 On 02-Aug-12			Bond Future	1	10,100,000	0.00	Client	Sell
15:26:01	R203 On 02-Aug-12			Bond Future	1	19,400,000	0.00	Client	Sell
15:26:01	R203 On 02-Aug-12			Bond Future	1	1,200,000	0.00	Client	Sell
Total for R203 Bond Future					6	117,400,000	636,345.51		
14:31:58	R208 On 02-Aug-12			Bond Future	1	9,000,000	86,409.72	Client	Buy
14:31:58	R208 On 02-Aug-12			Bond Future	1	9,000,000	0.00	Client	Sell
Total for R208 Bond Future					2	18,000,000	86,409.72		
14:17:58	R209 On 02-Aug-12			Bond Future	1	34,200,000	0.00	Member	Sell
14:17:58	R209 On 02-Aug-12			Bond Future	1	9,100,000	68,980.65	Client	Buy
14:34:30	R209 On 02-Aug-12			Bond Future	1	46,000,000	0.00	Client	Sell
14:34:30	R209 On 02-Aug-12			Bond Future	1	46,000,000	346,270.52	Client	Buy
15:27:15	R209 On 02-Aug-12			Bond Future	1	7,200,000	54,578.10	Client	Buy
15:27:15	R209 On 02-Aug-12			Bond Future	1	5,900,000	44,723.72	Client	Buy
15:27:15	R209 On 02-Aug-12			Bond Future	1	11,300,000	85,657.29	Client	Buy
15:27:15	R209 On 02-Aug-12			Bond Future	1	700,000	5,306.20	Client	Buy
15:39:35	R209 On 02-Aug-12			Bond Future	1	400,000,000	0.00	Member	Sell
15:39:35	R209 On 02-Aug-12			Bond Future	1	4,000,000	30,290.48	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	5,500,000	41,649.41	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	3,000,000	22,717.86	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	500,000	3,786.31	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	2,000,000	15,145.24	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	10,500,000	79,512.51	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	4,500,000	34,076.79	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	102,500,000	776,193.55	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	45,500,000	344,554.21	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	5,000,000	37,863.10	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	27,500,000	208,247.05	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	500,000	3,786.31	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	500,000	3,786.31	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	119,500,000	904,928.09	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:06:02	R209 On 02-Aug-12			Bond Future	1	67,000,000	507,365.54	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	500,000	3,786.31	Client	Buy
16:06:02	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,358.93	Client	Buy
Total for R209 Bond Future					26	960,400,000	3,634,564.47		
Grand Total for all Instruments					100	2,014,000,000	5,443,131.20		