

Derivatives Matched Trades Report

Report for 29/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:47:45	R157 On 02-Aug-12			Bond Future	1	10,000,000	124,895.36	Member	Buy
14:47:45	R157 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
14:47:46	R157 On 01-Nov-12			Bond Future	1	10,000,000	119,860.73	Member	Buy
14:47:46	R157 On 01-Nov-12			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R157 Bond Future					4	40,000,000	244,756.09		
14:47:45	R186 On 02-Aug-12			Bond Future	1	10,000,000	118,646.88	Member	Buy
14:47:45	R186 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
14:47:46	R186 On 01-Nov-12			Bond Future	1	10,000,000	120,315.30	Member	Buy
14:47:46	R186 On 01-Nov-12			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future					4	40,000,000	238,962.18		
15:41:10	R209 On 02-Aug-12			Bond Future	1	7,000,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	7,000,000	53,283.13	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	44,500,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	44,500,000	338,728.48	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	7,500,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	7,500,000	57,089.07	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	73,500,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	73,500,000	559,472.89	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	167,000,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	167,000,000	1,271,183.29	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	7,000,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	7,000,000	53,283.13	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	17,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	17,000,000	129,401.89	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	3,000,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	3,000,000	22,835.63	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,611.88	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	108,500,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	108,500,000	825,888.55	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	194,500,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	194,500,000	1,480,509.88	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,611.88	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,611.88	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	3,000,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	3,000,000	22,835.63	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	500,000	3,805.94	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	4,500,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	4,500,000	34,253.44	Client	Buy
15:41:10	R209 On 02-Aug-12			Bond Future	1	9,500,000	0.00	Member	Sell
15:41:10	R209 On 02-Aug-12			Bond Future	1	9,500,000	72,312.82	Client	Buy
Total for R209 Bond Future					34	1,300,000,000	4,947,719.40		
Grand Total for all Instruments					42	1,380,000,000	5,431,437.67		