

Derivatives Matched Trades Report

Report for 31/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:18:45	DAUS On 31-May-12	7.72	Put	Any day expiry	1	4,110,000	0.00	Member	Buy
18:18:45	DAUS On 31-May-12			Any day expiry	1	4,110,000	0.00	Member	Buy
18:18:45	DAUS On 31-May-12	8.51	Call	Any day expiry	1	4,110,000	0.00	Member	Sell
18:18:45	DAUS On 31-May-12	7.72	Put	Any day expiry	1	4,110,000	0.00	Client	Sell
18:18:45	DAUS On 31-May-12			Any day expiry	1	4,110,000	0.00	Client	Sell
18:18:45	DAUS On 31-May-12	8.51	Call	Any day expiry	1	4,110,000	0.00	Client	Buy
18:18:45	DAUS On 31-May-12			Any day expiry	1	4,110,000	0.00	Member	Sell
18:18:45	DAUS On 31-May-12			Any day expiry	1	4,110,000	0.00	Client	Buy
18:18:45	DAUS On 31-May-12			Any day expiry	1	4,110,000	0.00	Member	Sell
18:18:45	DAUS On 31-May-12			Any day expiry	1	4,110,000	0.00	Member	Buy
Total for DAUS Any day expiry					10	41,100,000	0.00		
11:11:19	R157 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
11:11:19	R157 On 02-Aug-12			Bond Future	1	10,000,000	124,858.04	Member	Buy
Total for R157 Bond Future					2	20,000,000	124,858.04		
15:29:27	R186 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
15:29:27	R186 On 02-Aug-12			Bond Future	1	10,000,000	118,397.15	Member	Buy
Total for R186 Bond Future					2	20,000,000	118,397.15		
15:27:38	R206 On 02-Aug-12			Bond Future	1	60,000,000	620,218.92	Member	Buy
15:27:38	R206 On 02-Aug-12			Bond Future	1	60,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R206 Bond Future					2	120,000,000	620,218.92		
15:41:53	R208 On 02-Aug-12			Bond Future	1	16,400,000	157,565.33	Client	Buy
15:53:57	R208 On 02-Aug-12			Bond Future	1	16,400,000	0.00	Member	Sell
Total for R208 Bond Future					2	32,800,000	157,565.33		
14:27:37	R209 On 02-Aug-12			Bond Future	1	105,000,000	0.00	Member	Sell
14:27:37	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,604.15	Client	Buy
14:36:41	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,406.23	Client	Buy
14:36:41	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,604.15	Client	Buy
14:36:41	R209 On 02-Aug-12			Bond Future	1	500,000	3,802.08	Client	Buy
14:36:42	R209 On 02-Aug-12			Bond Future	1	31,500,000	239,530.79	Client	Buy
14:36:42	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,604.15	Client	Buy
14:36:42	R209 On 02-Aug-12			Bond Future	1	7,500,000	57,031.14	Client	Buy
14:36:42	R209 On 02-Aug-12			Bond Future	1	17,500,000	133,072.66	Client	Buy
14:36:42	R209 On 02-Aug-12			Bond Future	1	500,000	3,802.08	Client	Buy
14:36:42	R209 On 02-Aug-12			Bond Future	1	3,000,000	22,812.46	Client	Buy
14:36:42	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,604.15	Client	Buy
14:36:42	R209 On 02-Aug-12			Bond Future	1	27,000,000	205,312.10	Client	Buy
14:36:42	R209 On 02-Aug-12			Bond Future	1	12,000,000	91,249.82	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	7,100,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	7,100,000	53,874.62	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,587.98	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	1,400,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	1,400,000	10,623.17	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	900,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	900,000	6,829.18	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	16,700,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	16,700,000	126,719.18	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	500,000	3,793.99	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,587.98	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	900,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	900,000	6,829.18	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	2,900,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	2,900,000	22,005.13	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	500,000	3,793.99	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	11,400,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	11,400,000	86,502.92	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	25,700,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	25,700,000	195,010.96	Client	Buy
15:27:38	R209 On 02-Aug-12			Bond Future	1	30,000,000	0.00	Member	Sell
15:27:38	R209 On 02-Aug-12			Bond Future	1	30,000,000	227,639.25	Client	Buy
Total for R209 Bond Future					40	410,000,000	1,557,233.46		
Grand Total for all Instruments					58	643,900,000	2,578,272.90		