



# Derivatives Matched Trades Report

Report for 07/06/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:40:45	ALBI On 02-Aug-12			Index Future	1	10,000	0.00	Member	Sell
16:40:45	ALBI On 02-Aug-12			Index Future	1	10,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
9:34:56	GOVI On 02-Aug-12			GOVI	1	270,000	0.00	Client	Sell
9:34:56	GOVI On 02-Aug-12			GOVI	1	10,000	0.00	Client	Buy
10:58:00	GOVI On 02-Aug-12			GOVI	1	260,000	0.00	Client	Buy
16:40:45	GOVI On 02-Aug-12			GOVI	1	20,000	0.00	Member	Sell
16:40:45	GOVI On 02-Aug-12			GOVI	1	20,000	0.00	Client	Buy
<b>Total for GOVI GOVI</b>					<b>5</b>	<b>580,000</b>	<b>0.00</b>		
9:34:56	IGOV On 02-Aug-12			Index Future	1	60,000	0.00	Client	Sell
9:34:56	IGOV On 02-Aug-12			Index Future	1	60,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>120,000</b>	<b>0.00</b>		
9:16:32	R186 On 02-Aug-12			Bond Future	1	23,900,000	286,330.72	Member	Buy
9:16:32	R186 On 02-Aug-12			Bond Future	1	23,900,000	0.00	Client	Sell
11:48:14	R186 On 02-Aug-12			Bond Future	1	8,000,000	0.00	Member	Sell
11:48:14	R186 On 02-Aug-12			Bond Future	1	8,000,000	95,677.78	Client	Buy
11:48:14	R186 On 02-Aug-12			Bond Future	1	9,800,000	0.00	Member	Sell
11:48:14	R186 On 02-Aug-12			Bond Future	1	9,800,000	117,205.29	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>83,400,000</b>	<b>499,213.79</b>		
10:17:59	R203 On 02-Aug-12			Bond Future	1	500,000,000	5,443,506.00	Member	Buy
10:17:59	R203 On 02-Aug-12			Bond Future	1	500,000,000	0.00	Client	Sell
16:43:52	R203 On 02-Aug-12			Bond Future	1	30,000,000	327,005.46	Member	Buy
16:43:52	R203 On 02-Aug-12			Bond Future	1	30,000,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>4</b>	<b>1,060,000,000</b>	<b>5,770,511.46</b>		
10:24:23	R209 On 02-Aug-12			Bond Future	1	3,000,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	3,000,000	22,759.31	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	2,000,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	2,000,000	15,172.87	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	500,000	3,793.22	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	31,000,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	31,000,000	235,179.55	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	500,000	3,793.22	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	1,500,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,379.66	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	2,500,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	2,500,000	18,966.09	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	500,000	3,793.22	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	16,500,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	16,500,000	125,176.21	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	11,000,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	11,000,000	83,450.81	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	25,500,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	25,500,000	193,454.14	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,586.44	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,586.44	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	6,500,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	6,500,000	49,311.84	Client	Buy
10:24:23	R209 On 02-Aug-12			Bond Future	1	1,500,000	0.00	Member	Sell
10:24:23	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,379.66	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:49:56	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
10:49:56	R209 On 02-Aug-12			Bond Future	1	500,000	3,793.22	Client	Buy
<b>Total for R209 Bond Future</b>					<b>32</b>	<b>210,000,000</b>	<b>796,575.89</b>		
<b>Grand Total for all Instruments</b>					<b>51</b>	<b>1,354,120,000</b>	<b>7,066,301.14</b>		