



# Derivatives Matched Trades Report

Report for 29/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:36:38	R157 On 03-May-12			Bond Future	1	10,000,000	121,593.54	Member	Buy
12:36:38	R157 On 03-May-12			Bond Future	1	10,000,000	0.00	Member	Sell
13:26:27	R157 On 03-May-12			Bond Future	1	117,500,000	1,428,102.29	Member	Buy
13:26:27	R157 On 03-May-12			Bond Future	1	117,500,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>					<b>4</b>	<b>255,000,000</b>	<b>1,549,695.83</b>		
13:36:04	R186 On 03-May-12			Bond Future	1	54,600,000	657,588.09	Member	Buy
13:37:14	R186 On 03-May-12			Bond Future	1	54,600,000	0.00	Client	Sell
15:29:19	R186 On 03-May-12			Bond Future	1	10,000,000	120,492.87	Member	Buy
15:29:19	R186 On 03-May-12			Bond Future	1	10,000,000	0.00	Member	Sell
15:29:19	R186 On 02-Aug-12			Bond Future	1	10,000,000	116,842.14	Member	Buy
15:29:19	R186 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>149,200,000</b>	<b>894,923.10</b>		
<b>Grand Total for all Instruments</b>					<b>10</b>	<b>404,200,000</b>	<b>2,444,618.93</b>		