

# Derivatives Matched Trades Report

Report for 25/04/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:27:30	R157 On 02-Aug-12	6.15	Call	Bond Future	1	375,000,000	0.00	Client	Sell
16:27:30	R157 On 02-Aug-12	6.15	Call	Bond Future	1	375,000,000	0.00	Member	Buy
16:27:30	R157 On 02-Aug-12	6.35	Call	Bond Future	1	125,000,000	0.00	Client	Buy
16:27:30	R157 On 02-Aug-12	6.35	Call	Bond Future	1	125,000,000	0.00	Member	Sell
16:27:30	R157 On 02-Aug-12	6.55	Put	Bond Future	1	125,000,000	0.00	Client	Buy
16:27:30	R157 On 02-Aug-12	6.55	Put	Bond Future	1	125,000,000	0.00	Member	Sell
16:27:30	R157 On 02-Aug-12	6.95	Put	Bond Future	1	375,000,000	0.00	Client	Sell
16:27:30	R157 On 02-Aug-12	6.95	Put	Bond Future	1	375,000,000	0.00	Member	Buy
<b>Total for R157 Bond Future</b>					<b>8</b>	<b>2,000,000,000</b>	<b>0.00</b>		
16:27:30	R186 On 02-Aug-12	8.00	Call	Bond Future	1	30,000,000	0.00	Client	Buy
16:27:30	R186 On 02-Aug-12	8.00	Call	Bond Future	1	90,000,000	0.00	Member	Sell
16:27:30	R186 On 02-Aug-12	8.30	Put	Bond Future	1	30,000,000	0.00	Client	Buy
16:27:30	R186 On 02-Aug-12	8.30	Put	Bond Future	1	90,000,000	0.00	Member	Sell
16:27:30	R186 On 02-Aug-12	8.75	Put	Bond Future	1	90,000,000	0.00	Client	Sell
16:27:30	R186 On 02-Aug-12	8.75	Put	Bond Future	1	270,000,000	0.00	Member	Buy
17:22:25	R186 On 02-Aug-12	8.00	Call	Bond Future	1	60,000,000	0.00	Client	Buy
17:22:46	R186 On 02-Aug-12	8.30	Put	Bond Future	1	60,000,000	0.00	Client	Buy
17:23:03	R186 On 02-Aug-12	8.75	Put	Bond Future	1	180,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>9</b>	<b>900,000,000</b>	<b>0.00</b>		
14:49:27	R201 On 02-Aug-12			Bond Future	1	39,900,000	0.00	Member	Sell
14:49:27	R201 On 02-Aug-12			Bond Future	1	39,900,000	428,751.71	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 R201 Bond Future</b>					<b>2</b>	<b>79,800,000</b>	<b>428,751.71</b>		
16:27:30	R203 On 02-Aug-12	6.60	Call	Bond Future	1	420,000,000	0.00	Client	Sell
16:27:30	R203 On 02-Aug-12	6.60	Call	Bond Future	1	420,000,000	0.00	Member	Buy
16:27:30	R203 On 02-Aug-12	6.85	Call	Bond Future	1	140,000,000	0.00	Client	Buy
16:27:30	R203 On 02-Aug-12	6.85	Call	Bond Future	1	140,000,000	0.00	Member	Sell
16:27:30	R203 On 02-Aug-12	7.15	Put	Bond Future	1	140,000,000	0.00	Client	Buy
16:27:30	R203 On 02-Aug-12	7.15	Put	Bond Future	1	140,000,000	0.00	Member	Sell
16:27:30	R203 On 02-Aug-12	7.55	Put	Bond Future	1	420,000,000	0.00	Client	Sell
16:27:30	R203 On 02-Aug-12	7.55	Put	Bond Future	1	420,000,000	0.00	Member	Buy
<b>Total for R203 Bond Future</b>					<b>8</b>	<b>2,240,000,000</b>	<b>0.00</b>		
14:49:27	R206 On 02-Aug-12			Bond Future	1	24,100,000	0.00	Member	Sell
14:49:27	R206 On 02-Aug-12			Bond Future	1	24,100,000	248,467.34	Client	Buy
<b>Total for R206 Bond Future</b>					<b>2</b>	<b>48,200,000</b>	<b>248,467.34</b>		
16:27:30	R208 On 02-Aug-12	7.20	Call	Bond Future	1	345,000,000	0.00	Client	Sell
16:27:30	R208 On 02-Aug-12	7.20	Call	Bond Future	1	345,000,000	0.00	Member	Buy
16:27:30	R208 On 02-Aug-12	7.50	Call	Bond Future	1	115,000,000	0.00	Client	Buy
16:27:30	R208 On 02-Aug-12	7.50	Call	Bond Future	1	115,000,000	0.00	Member	Sell
16:27:30	R208 On 02-Aug-12	7.80	Put	Bond Future	1	115,000,000	0.00	Client	Buy
16:27:30	R208 On 02-Aug-12	7.80	Put	Bond Future	1	115,000,000	0.00	Member	Sell
16:27:30	R208 On 02-Aug-12	8.25	Put	Bond Future	1	345,000,000	0.00	Client	Sell
16:27:30	R208 On 02-Aug-12	8.25	Put	Bond Future	1	345,000,000	0.00	Member	Buy
<b>Total for R208 Bond Future</b>					<b>8</b>	<b>1,840,000,000</b>	<b>0.00</b>		
14:49:27	R213 On 02-Aug-12			Bond Future	1	29,000,000	254,857.68	Member	Buy
14:49:27	R213 On 02-Aug-12			Bond Future	1	29,000,000	0.00	Client	Sell
<b>Total for R213 Bond Future</b>					<b>2</b>	<b>58,000,000</b>	<b>254,857.68</b>		
<b>Grand Total for all Instruments</b>					<b>39</b>	<b>7,166,000,000</b>	<b>932,076.74</b>		