

# Derivatives Matched Trades Report

Report for 22/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:52:12	R157 On 02-Aug-12			Bond Future	1	10,000,000	125,079.06	Member	Buy
9:52:12	R157 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
13:18:16	R157 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
13:18:16	R157 On 02-Aug-12			Bond Future	1	10,000,000	125,263.12	Member	Buy
14:24:01	R157 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
14:24:01	R157 On 02-Aug-12			Bond Future	1	10,000,000	125,231.90	Member	Buy
14:56:33	R157 On 02-Aug-12			Bond Future	1	45,000,000	0.00	Client	Sell
14:56:33	R157 On 02-Aug-12			Bond Future	1	45,000,000	563,332.91	Member	Buy
<b>Total for R157 Bond Future</b>					<b>8</b>	<b>150,000,000</b>	<b>938,906.99</b>		
10:25:01	R186 On 02-Aug-12			Bond Future	1	7,000,000	0.00	Member	Sell
10:25:01	R186 On 02-Aug-12			Bond Future	1	7,000,000	83,619.75	Member	Buy
10:25:48	R186 On 02-Aug-12			Bond Future	1	7,000,000	0.00	Member	Sell
10:25:48	R186 On 02-Aug-12			Bond Future	1	7,000,000	83,619.75	Client	Buy
11:10:12	R186 On 02-Aug-12			Bond Future	1	7,000,000	83,619.75	Client	Buy
11:10:12	R186 On 02-Aug-12			Bond Future	1	7,000,000	0.00	Client	Sell
11:20:53	R186 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
11:20:53	R186 On 02-Aug-12			Bond Future	1	10,000,000	119,400.67	Member	Buy
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>62,000,000</b>	<b>370,259.91</b>		
<b>Grand Total for all Instruments</b>					<b>16</b>	<b>212,000,000</b>	<b>1,309,166.89</b>		