

# Derivatives Matched Trades Report

Report for 30/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:08:07	R207 On 02-Aug-12			Bond Future	1	24,900,000	244,155.21	Member	Buy
16:08:07	R207 On 02-Aug-12			Bond Future	1	24,900,000	0.00	Member	Sell
16:10:39	R207 On 02-Aug-12			Bond Future	1	24,900,000	244,155.21	Member	Buy
16:10:39	R207 On 02-Aug-12			Bond Future	1	24,900,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>4</b>	<b>99,600,000</b>	<b>488,310.41</b>		
16:27:35	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,600.30	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	7,000,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	7,000,000	53,202.07	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,600.30	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	10,000,000	76,002.95	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	22,000,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	22,000,000	167,206.49	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	1,000,000	7,600.30	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	2,500,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	2,500,000	19,000.74	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	500,000	3,800.15	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	15,000,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	15,000,000	114,004.43	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	17,500,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	17,500,000	133,005.16	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell

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16:27:35	R209 On 02-Aug-12			Bond Future	1	500,000	3,800.15	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	500,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	500,000	3,800.15	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	1,500,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	1,500,000	11,400.44	Client	Buy
16:27:35	R209 On 02-Aug-12			Bond Future	1	20,000,000	0.00	Member	Sell
16:27:35	R209 On 02-Aug-12			Bond Future	1	20,000,000	152,005.90	Client	Buy
<b>Total for R209 Bond Future</b>					<b>28</b>	<b>200,000,000</b>	<b>760,029.50</b>		
<b>Grand Total for all Instruments</b>					<b>32</b>	<b>299,600,000</b>	<b>1,248,339.91</b>		