

Derivatives Matched Trades Report

Report for 22/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:13:32	ANY DAY EXPIRY DAAC NZ\$ Any day expiry			Any day expiry	1	500,000	0.00	Member	Sell
11:13:32	ANY DAY EXPIRY DAAC NZ\$ Any day expiry			Any day expiry	1	500,000	0.00	Client	Buy
11:50:24	ANY DAY EXPIRY DAAC NZ\$ Any day expiry			Any day expiry	1	500,000	0.00	Member	Buy
11:50:24	ANY DAY EXPIRY DAAC NZ\$ Any day expiry			Any day expiry	1	500,000	0.00	Client	Sell
Total for ANY DAY EXPIRY DAAC NZ\$ Any day expiry					4	2,000,000	0.00		
9:06:15	R157 On 03-May-12	6.50	Call	Bond Future	1	150,000,000	0.00	Client	Sell
9:06:15	R157 On 03-May-12	6.50	Call	Bond Future	1	150,000,000	0.00	Member	Buy
9:06:15	R157 On 03-May-12	6.75	Call	Bond Future	1	150,000,000	0.00	Client	Buy
9:06:15	R157 On 03-May-12	6.75	Call	Bond Future	1	150,000,000	0.00	Member	Sell
9:10:05	R157 On 03-May-12	7.35	Put	Bond Future	1	150,000,000	0.00	Client	Sell
9:10:05	R157 On 03-May-12	7.35	Put	Bond Future	1	150,000,000	0.00	Member	Buy
Total for R157 Bond Future					6	900,000,000	0.00		
11:16:42	R201 On 03-May-12			Bond Future	1	27,500,000	0.00	Member	Sell
11:16:42	R201 On 03-May-12			Bond Future	1	27,500,000	300,608.96	Client	Buy
Total for R201 Bond Future					2	55,000,000	300,608.96		
10:10:48	R207 On 03-May-12			Bond Future	1	9,500,000	0.00	Member	Sell
10:10:48	R207 On 03-May-12			Bond Future	1	9,500,000	92,815.80	Client	Buy
10:10:48	R207 On 03-May-12			Bond Future	1	300,000	0.00	Member	Sell
10:10:48	R207 On 03-May-12			Bond Future	1	300,000	2,931.03	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future					4	19,600,000	95,746.82		
Grand Total for all Instruments					16	976,600,000	396,355.79		