



# Derivatives Matched Trades Report

Report for 06/02/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:29:55	ALBI On 03-May-12			Index Future	1	300,000	0.00	Member	Buy
14:29:55	ALBI On 03-May-12			Index Future	1	300,000	0.00	Member	Sell
15:44:53	ALBI On 03-May-12			Index Future	1	300,000	0.00	Member	Buy
15:44:53	ALBI On 03-May-12			Index Future	1	300,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>1,200,000</b>	<b>0.00</b>		
9:43:28	GOVI On 03-May-12			GOVI	1	10,000	0.00	Client	Buy
9:43:28	GOVI On 03-May-12			GOVI	1	10,000	0.00	Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
9:15:22	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
9:15:23	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>50,000,000</b>	<b>0.00</b>		
15:31:28	R186 On 03-May-12			Bond Future	1	200,000	0.00	Member	Sell
15:31:28	R186 On 03-May-12			Bond Future	1	200,000	2,464.41	Client	Buy
15:49:25	R186 On 03-May-12			Bond Future	1	2,200,000	27,066.50	Member	Buy
15:49:25	R186 On 03-May-12			Bond Future	1	2,200,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>4,800,000</b>	<b>29,530.91</b>		
15:38:04	R204 On 03-May-12			Bond Future	1	2,400,000	0.00	Member	Sell
15:38:04	R204 On 03-May-12			Bond Future	1	2,400,000	25,291.85	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 R204 Bond Future</b>					<b>2</b>	<b>4,800,000</b>	<b>25,291.85</b>		
15:38:03	R207 On 03-May-12			Bond Future	1	1,000,000	9,971.94	Member	Buy
15:38:03	R207 On 03-May-12			Bond Future	1	1,000,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>2,000,000</b>	<b>9,971.94</b>		
<b>Grand Total for all Instruments</b>					<b>16</b>	<b>62,820,000</b>	<b>64,794.70</b>		