Derivatives Matched Trades Report

Report for 18/06/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:29:20	ALBI	On 02/08/2012			Index Future	1	10,000	0.00	Member	Sell
9:29:20	ALBI	On 02/08/2012			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future						**2**	**20,000**	**0.00**		
15:19:57	R157	On 02/08/2012			Bond Future	1	10,800,000	135,842.16	Client	Buy
15:19:57	R157	On 02/08/2012			Bond Future	1	10,800,000	0.00	Client	Sell
Total for R157 Bond Future						**2**	**21,600,000**	**135,842.16**		
9:39:19	R201	On 02/08/2012			Bond Future	1	44,300,000	0.00	Member	Sell
9:39:19	R201	On 02/08/2012			Bond Future	1	600,000	6,577.99	Client	Buy
9:46:39	R201	On 02/08/2012			Bond Future	1	400,000	4,385.33	Client	Buy
10:35:10	R201	On 02/08/2012			Bond Future	1	5,000,000	54,816.61	Client	Buy
10:35:10	R201	On 02/08/2012			Bond Future	1	4,800,000	52,623.94	Client	Buy
10:35:10	R201	On 02/08/2012			Bond Future	1	33,500,000	367,271.25	Client	Buy
11:21:31	R201	On 02/08/2012			Bond Future	1	5,000,000	54,816.61	Client	Buy
11:21:31	R201	On 02/08/2012			Bond Future	1	5,000,000	0.00	Client	Sell
13:35:17	R201	On 02/08/2012			Bond Future	1	5,000,000	54,816.61	Client	Buy
13:35:17	R201	On 02/08/2012			Bond Future	1	5,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R201 Bond Future					10	108,600,000	595,308.33		
Grand Total for all Instruments					14	130,220,000	731,150.49		