



Derivatives Matched Trades Report

Report for 24/02/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:37:23	ALBI On 03-May-12			Index Future	1	3,020,000	0.00	Client	Sell
12:37:23	ALBI On 03-May-12			Index Future	1	3,020,000	0.00	Client	Buy
13:39:53	ALBI On 03-May-12			Index Future	1	1,940,000	0.00	Client	Buy
13:39:54	ALBI On 03-May-12			Index Future	1	250,000	0.00	Client	Buy
13:55:56	ALBI On 03-May-12			Index Future	1	1,940,000	0.00	Client	Sell
13:55:56	ALBI On 03-May-12			Index Future	1	250,000	0.00	Client	Sell
Total for ALBI Index Future					6	10,420,000	0.00		
9:38:10	ANY DAY EXPIRY DAAB \$ Any day expiry	29-Feb-12		Any day expiry	1	6,500,000	0.00	Member	Sell
9:38:10	ANY DAY EXPIRY DAAB \$ Any day expiry	29-Feb-12		Any day expiry	1	6,500,000	0.00	Client	Buy
Total for ANY DAY EXPIRY DAAB \$ Any day expiry					2	13,000,000	0.00		
11:08:27	JIBAR FUTURE Jibar Tradeable Future	18-Dec-13		Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
11:08:27	JIBAR FUTURE Jibar Tradeable Future	18-Dec-13		Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
16:26:28	R186 On 03-May-12			Bond Future	1	10,600,000	129,465.73	Member	Buy
16:26:28	R186 On 03-May-12			Bond Future	1	10,600,000	0.00	Client	Sell
Total for R186 Bond Future					2	21,200,000	129,465.73		
16:26:28	R208 On 03-May-12			Bond Future	1	10,200,000	95,173.85	Member	Buy
16:26:28	R208 On 03-May-12			Bond Future	1	10,200,000	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 R208 Bond Future					2	20,400,000	95,173.85		
16:26:28	R209 On 03-May-12			Bond Future	1	5,500,000	41,383.88	Member	Buy
16:26:28	R209 On 03-May-12			Bond Future	1	5,500,000	0.00	Client	Sell
Total for R209 Bond Future					2	11,000,000	41,383.88		
Grand Total for all Instruments					16	176,020,000	266,023.46		