



# Derivatives Matched Trades Report

Report for 06/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:03:36	ALBI On 03-May-12			Index Future	1	80,000	0.00	Client	Buy
12:03:36	ALBI On 03-May-12			Index Future	1	80,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>160,000</b>	<b>0.00</b>		
14:58:52	R186 On 03-May-12			Bond Future	1	1,000,000	0.00	Member	Sell
14:58:52	R186 On 03-May-12			Bond Future	1	1,000,000	12,214.69	Member	Buy
15:08:36	R186 On 03-May-12			Bond Future	1	1,000,000	12,214.69	Member	Buy
15:08:36	R186 On 03-May-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:09:20	R186 On 02-Aug-12			Bond Future	1	35,000,000	0.00	Member	Sell
16:09:20	R186 On 02-Aug-12			Bond Future	1	30,000,000	355,330.02	Client	Buy
16:19:47	R186 On 02-Aug-12			Bond Future	1	3,000,000	35,533.00	Client	Buy
16:19:47	R186 On 02-Aug-12			Bond Future	1	2,000,000	23,688.67	Client	Buy
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>74,000,000</b>	<b>438,981.07</b>		
<b>Grand Total for all Instruments</b>					<b>10</b>	<b>74,160,000</b>	<b>438,981.07</b>		