



Derivatives Matched Trades Report

Report for 21/05/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:43:15	ALBI On 02-Aug-12			Index Future	1	40,000	0.00	Member	Buy
16:43:15	ALBI On 02-Aug-12			Index Future	1	40,000	0.00	Client	Sell
Total for ALBI Index Future					2	80,000	0.00		
9:57:59	R157 On 02-Aug-12			Bond Future	1	10,000,000	124,960.70	Member	Buy
9:57:59	R157 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R157 Bond Future					2	20,000,000	124,960.70		
9:57:59	R186 On 02-Aug-12			Bond Future	1	10,000,000	119,157.96	Member	Buy
9:57:59	R186 On 02-Aug-12			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future					2	20,000,000	119,157.96		
16:43:15	R208 On 02-Aug-12			Bond Future	1	12,500,000	120,664.20	Member	Buy
16:43:15	R208 On 02-Aug-12			Bond Future	1	12,500,000	0.00	Client	Sell
Total for R208 Bond Future					2	25,000,000	120,664.20		
Grand Total for all Instruments					8	65,080,000	364,782.86		