



# Derivatives Matched Trades Report

Report for 12/04/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:02:55	IGOV On 05-May-11			Index Future	1	20,000	0.00	Member	Sell
14:02:55	IGOV On 05-May-11			Index Future	1	20,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>		
10:13:29	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	2,500,000	0.00	Member	Buy
10:13:29	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	2,500,000	0.00	Client	Sell
10:14:05	JIBAR FUTURE 19-Dec-12			Jibar Tradeable Future	1	2,300,000	0.00	Member	Buy
10:14:05	JIBAR FUTURE 19-Dec-12			Jibar Tradeable Future	1	2,300,000	0.00	Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>9,600,000</b>	<b>0.00</b>		
14:42:38	R186 On 05-May-11			Bond Future	1	25,000,000	295,246.18	Member	Buy
14:42:38	R186 On 05-May-11			Bond Future	1	25,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>50,000,000</b>	<b>295,246.18</b>		
14:42:38	R208 On 05-May-11			Bond Future	1	10,000,000	88,610.03	Member	Buy
14:42:38	R208 On 05-May-11			Bond Future	1	10,000,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>20,000,000</b>	<b>88,610.03</b>		
<b>Grand Total for all Instruments</b>					<b>10</b>	<b>79,640,000</b>	<b>383,856.21</b>		