



# Derivatives Matched Trades Report

Report for 15/06/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:20:13	IGOV On 04-Aug-11			Index Future	1	3,510,000	0.00	Member	Buy
15:20:13	IGOV On 04-Aug-11			Index Future	1	3,510,000	0.00	Client	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>7,020,000</b>	<b>0.00</b>		
9:46:02	JIBAR F04T16-Nov-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
9:46:02	JIBAR F04T16-Nov-11			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
18:01:01	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	29,000,000	0.00	Member	Sell
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	100,000	0.00	Client	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	350,100,000	0.00	Member	Sell
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	29,000,000	0.00	Client	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	110,000,000	0.00	Member	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	21,000,000	0.00	Member	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	350,000,000	0.00	Member	Sell
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	29,000,000	0.00	Member	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	350,100,000	0.00	Member	Buy
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	110,000,000	0.00	Member	Sell
18:01:02	JIBAR F04T15-Jun-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>20</b>	<b>2,498,400,000</b>	<b>0.00</b>		
14:46:20	R157 On 04-Aug-11			Bond Future	1	44,000,000	0.00	Member	Sell
14:46:35	R157 On 04-Aug-11			Bond Future	1	44,000,000	552,818.86	Member	Buy
14:48:35	R157 On 04-Aug-11			Bond Future	1	44,000,000	0.00	Member	Sell
14:48:35	R157 On 04-Aug-11			Bond Future	1	44,000,000	552,870.21	Client	Buy
15:32:15	R157 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Member	Sell
15:32:15	R157 On 04-Aug-11			Bond Future	1	10,000,000	125,601.74	Client	Buy
<b>Total for R157 Bond Future</b>					<b>6</b>	<b>196,000,000</b>	<b>1,231,290.81</b>		
13:47:00	R186 On 03-Nov-11			Bond Future	1	20,000,000	236,319.32	Member	Buy
13:47:00	R186 On 03-Nov-11			Bond Future	1	20,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>40,000,000</b>	<b>236,319.32</b>		
10:25:15	R201 On 03-Nov-11			Bond Future	1	8,000,000	85,615.54	Member	Buy
10:25:15	R201 On 03-Nov-11			Bond Future	1	8,000,000	0.00	Client	Sell
<b>Total for R201 Bond Future</b>					<b>2</b>	<b>16,000,000</b>	<b>85,615.54</b>		
15:20:13	R202 On 04-Aug-11			Bond Future	1	311,000,000	0.00	Member	Sell
15:20:13	R202 On 04-Aug-11			Bond Future	1	311,000,000	5,480,473.10	Client	Buy
<b>Total for R202 Bond Future</b>					<b>2</b>	<b>622,000,000</b>	<b>5,480,473.10</b>		
15:32:15	R208 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Member	Sell
15:32:15	R208 On 04-Aug-11			Bond Future	1	10,000,000	91,090.69	Client	Buy
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>20,000,000</b>	<b>91,090.69</b>		
<b>Grand Total for all Instruments</b>					<b>36</b>	<b>3,399,420,000</b>	<b>7,124,789.45</b>		