

# Derivatives Matched Trades Report

Report for 20/07/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:25:44	IGOV On 04-Aug-11			Index Future	1	20,000	0.00	Member	Sell
11:25:44	IGOV On 04-Aug-11			Index Future	1	20,000	0.00	Client	Buy
11:27:56	IGOV On 04-Aug-11			Index Future	1	20,000	0.00	Member	Sell
11:27:56	IGOV On 04-Aug-11			Index Future	1	20,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>		
18:11:47	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	500,000,000	0.00	Member	Buy
18:11:47	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	500,000,000	0.00	Client	Sell
18:11:47	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
18:11:47	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
18:11:47	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	400,000,000	0.00	Member	Buy
18:11:47	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
18:11:47	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
18:11:47	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
18:11:47	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	500,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>9</b>	<b>2,300,000,000</b>	<b>0.00</b>		
11:32:43	R157 On 04-Aug-11			Bond Future	1	100,000,000	1,263,829.70	Member	Buy
11:32:43	R157 On 04-Aug-11			Bond Future	1	100,000,000	0.00	Client	Sell
13:36:13	R157 On 04-Aug-11			Bond Future	1	200,000	0.00	Member	Sell
13:36:13	R157 On 04-Aug-11			Bond Future	1	200,000	2,523.35	Client	Buy
16:17:01	R157 On 04-Aug-11			Bond Future	1	240,000,000	0.00	Member	Sell
16:17:01	R157 On 04-Aug-11			Bond Future	1	240,000,000	3,036,017.04	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R157 Bond Future</b>					<b>6</b>	<b>680,400,000</b>	<b>4,302,370.09</b>		
11:32:43	R186 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Member	Sell
11:32:43	R186 On 04-Aug-11			Bond Future	1	1,000,000	11,823.12	Client	Buy
16:17:01	R186 On 04-Aug-11			Bond Future	1	100,000,000	1,182,407.00	Member	Buy
16:17:01	R186 On 04-Aug-11			Bond Future	1	100,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>202,000,000</b>	<b>1,194,230.12</b>		
<b>Grand Total for all Instruments</b>					<b>23</b>	<b>3,182,480,000</b>	<b>5,496,600.21</b>		