



# Derivatives Matched Trades Report

Report for 16/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:13:05	IGOV On 02-Feb-12			Index Future	1	4,010,000	0.00	Client	Buy
10:13:05	IGOV On 02-Feb-12			Index Future	1	4,010,000	0.00	Client	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>8,020,000</b>	<b>0.00</b>		
10:23:35	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	120,000,000	0.00	Client	Buy
10:23:35	JIBAR FUTURE 18-Sep-13			Jibar Tradeable Future	1	120,000,000	0.00	Member	Sell
18:00:46	JIBAR FUTURE 16-Nov-11			Jibar Tradeable Future	1	170,000,000	0.00	Member	Buy
18:00:46	JIBAR FUTURE 16-Nov-11			Jibar Tradeable Future	1	170,000,000	0.00	Member	Sell
18:00:46	JIBAR FUTURE 16-Nov-11			Jibar Tradeable Future	1	170,000,000	0.00	Member	Sell
18:00:46	JIBAR FUTURE 16-Nov-11			Jibar Tradeable Future	1	170,000,000	0.00	Member	Sell
18:00:46	JIBAR FUTURE 16-Nov-11			Jibar Tradeable Future	1	170,000,000	0.00	Member	Buy
18:00:46	JIBAR FUTURE 16-Nov-11			Jibar Tradeable Future	1	170,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>8</b>	<b>1,260,000,000</b>	<b>0.00</b>		
11:25:07	R157 On 02-Feb-12			Bond Future	1	39,900,000	503,281.52	Client	Buy
11:25:07	R157 On 02-Feb-12			Bond Future	1	39,900,000	0.00	Member	Sell
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>79,800,000</b>	<b>503,281.52</b>		
11:25:07	R204 On 02-Feb-12			Bond Future	1	2,600,000	26,483.93	Client	Buy
11:25:07	R204 On 02-Feb-12			Bond Future	1	7,900,000	0.00	Member	Sell
11:39:38	R204 On 02-Feb-12			Bond Future	1	5,300,000	53,986.47	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future					3	15,800,000	80,470.40		
Grand Total for all Instruments					15	1,363,620,000	583,751.93		