



# Derivatives Matched Trades Report

Report for 12/07/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:16:26	ALBI On 04-Aug-11			Index Future	1	100,000	0.00	Member	Buy
16:16:26	ALBI On 04-Aug-11			Index Future	1	100,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>200,000</b>	<b>0.00</b>		
10:05:54	GOVI On 04-Aug-11			GOVI	1	10,000	0.00	Client	Sell
10:05:54	GOVI On 04-Aug-11			GOVI	1	10,000	0.00	Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
13:29:23	IGOV On 04-Aug-11			Index Future	1	30,000	0.00	Member	Sell
13:29:23	IGOV On 04-Aug-11			Index Future	1	30,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>		
9:14:54	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	45,000,000	0.00	Client	Buy
9:14:54	JIBAR FUTURE 19-Oct-11			Jibar Tradeable Future	1	45,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>90,000,000</b>	<b>0.00</b>		
8:02:48	R186 On 04-Aug-11			Bond Future	1	100,000,000	1,175,873.90	Member	Buy
8:02:48	R186 On 04-Aug-11			Bond Future	1	100,000,000	0.00	Client	Sell
11:37:48	R186 On 04-Aug-11			Bond Future	1	200,000,000	0.00	Member	Sell
11:37:48	R186 On 04-Aug-11			Bond Future	1	200,000,000	2,344,034.20	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 R186 Bond Future</b>					<b>4</b>	<b>600,000,000</b>	<b>3,519,908.10</b>		
14:44:45	R209 On 03-Nov-11			Bond Future	1	200,000	0.00	Member	Sell
14:44:45	R209 On 03-Nov-11			Bond Future	1	200,000	1,465.12	Client	Buy
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>400,000</b>	<b>1,465.12</b>		
<b>Grand Total for all Instruments</b>					<b>14</b>	<b>690,680,000</b>	<b>3,521,373.22</b>		