



# Derivatives Matched Trades Report

Report for 04/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:15:18	JIBAR FUTU8-May-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
15:15:18	JIBAR FUTU8-May-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
15:15:19	JIBAR FUTU8-May-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
15:15:19	JIBAR FUTU8-May-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
15:15:19	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
15:15:19	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
15:15:19	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
15:15:19	JIBAR FUTU5-Jun-11			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
16:33:14	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
16:33:14	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>10</b>	<b>820,000,000</b>	<b>0.00</b>		
10:41:54	R209 On 03-Feb-11			Bond Future	1	300,000	2,440.63	Member	Buy
10:41:54	R209 On 03-Feb-11			Bond Future	1	300,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>600,000</b>	<b>2,440.63</b>		
<b>Grand Total for all Instruments</b>					<b>12</b>	<b>820,600,000</b>	<b>2,440.63</b>		