



Derivatives Matched Trades Report

Report for 16/03/2011

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|--|------------------------|--------|--------------|------------------------|-----------------|----------------------|----------------|---------------|--------------|
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 29,000,000 | 0.00 | Member | Sell |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 550,000,000 | 0.00 | Member | Buy |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 29,000,000 | 0.00 | Client | Buy |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 25,000,000 | 0.00 | Member | Buy |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 25,000,000 | 0.00 | Client | Sell |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 550,000,000 | 0.00 | Member | Sell |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 29,000,000 | 0.00 | Member | Sell |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 550,000,000 | 0.00 | Member | Buy |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 25,000,000 | 0.00 | Member | Buy |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 550,000,000 | 0.00 | Member | Sell |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 29,000,000 | 0.00 | Member | Buy |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 550,000,000 | 0.00 | Member | Sell |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 25,000,000 | 0.00 | Member | Sell |
| 17:33:43 | JIBAR FUTURE 16-Mar-11 | | | Jibar Tradeable Future | 1 | 550,000,000 | 0.00 | Member | Buy |
| Total for JIBAR FUTURE Jibar Tradeable Future | | | | | 14 | 3,516,000,000 | 0.00 | | |
| Grand Total for all Instruments | | | | | 14 | 3,516,000,000 | 0.00 | | |