



# Derivatives Matched Trades Report

Report for 14/03/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:07:04	ANY DAY EXPIRY CAAB \$	18-Mar-11		Can-Do Future	1	91,244,000	0.00	Member	Buy
14:07:04	ANY DAY EXPIRY CAAB \$	18-Mar-11		Can-Do Future	1	91,244,000	0.00	Client	Sell
<b>Total for ANY DAY EXPIRY CAAB \$ Can-Do Future</b>					<b>2</b>	<b>182,488,000</b>	<b>0.00</b>		
14:07:04	ANY DAY EXPIRY CAAC €	18-Mar-11		Can-Do Future	1	6,857,000	0.00	Member	Buy
14:07:04	ANY DAY EXPIRY CAAC €	18-Mar-11		Can-Do Future	1	6,857,000	0.00	Client	Sell
<b>Total for ANY DAY EXPIRY CAAC € Can-Do Future</b>					<b>2</b>	<b>13,714,000</b>	<b>0.00</b>		
9:02:11	IGOV On	05-May-11		Index Future	1	10,000	0.00	Member	Sell
9:02:11	IGOV On	05-May-11		Index Future	1	10,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
9:41:04	JIBAR FUTURE	19-Sep-12		Jibar Tradeable Future	1	30,000,000	0.00	Client	Buy
9:41:04	JIBAR FUTURE	19-Sep-12		Jibar Tradeable Future	1	30,000,000	0.00	Member	Sell
10:58:36	JIBAR FUTURE	21-Dec-11		Jibar Tradeable Future	1	6,000,000	0.00	Member	Buy
10:58:36	JIBAR FUTURE	21-Dec-11		Jibar Tradeable Future	1	6,000,000	0.00	Client	Sell
11:00:50	JIBAR FUTURE	21-Dec-11		Jibar Tradeable Future	1	6,000,000	0.00	Client	Buy
11:00:50	JIBAR FUTURE	21-Dec-11		Jibar Tradeable Future	1	6,000,000	0.00	Client	Sell
11:15:31	JIBAR FUTURE	21-Dec-11		Jibar Tradeable Future	1	2,000,000	0.00	Client	Buy
11:15:31	JIBAR FUTURE	21-Dec-11		Jibar Tradeable Future	1	2,000,000	0.00	Client	Sell
11:15:31	JIBAR FUTURE	21-Dec-11		Jibar Tradeable Future	1	2,000,000	0.00	Client	Buy
11:15:31	JIBAR FUTURE	21-Dec-11		Jibar Tradeable Future	1	2,000,000	0.00	Client	Sell
13:26:33	JIBAR FUTURE	20-Apr-11		Jibar Tradeable Future	1	100,000	0.00	Member	Sell
13:26:33	JIBAR FUTURE	20-Apr-11		Jibar Tradeable Future	1	100,000	0.00	Client	Buy

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<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>12</b>	<b>92,200,000</b>	<b>0.00</b>		
13:41:20	R157 On 05-May-11			Bond Future	1	100,000	0.00	Member	Sell
13:41:20	R157 On 05-May-11			Bond Future	1	100,000	1,223.00	Client	Buy
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>200,000</b>	<b>1,223.00</b>		
<b>Grand Total for all Instruments</b>					<b>20</b>	<b>288,622,000</b>	<b>1,223.00</b>		