



Derivatives Matched Trades Report

Report for 03/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:58:05	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
10:58:05	JIBAR FUTU9-Jan-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:24:37	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:24:37	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:24:37	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:24:37	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:24:37	JIBAR FUTU20-Mar-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:24:37	JIBAR FUTU20-Mar-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:24:37	JIBAR FUTU20-Jun-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:24:37	JIBAR FUTU20-Jun-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
11:24:37	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
11:24:37	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
13:58:11	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
13:58:11	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
13:58:11	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
13:58:11	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
13:58:11	JIBAR FUTU20-Mar-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
13:58:11	JIBAR FUTU20-Mar-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
13:58:11	JIBAR FUTU20-Jun-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
13:58:11	JIBAR FUTU20-Jun-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
13:58:11	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
13:58:11	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
15:18:49	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
15:18:49	JIBAR FUTU21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					24	5,520,000,000	0.00		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					24	5,520,000,000	0.00		
