

Derivatives Matched Trades Report

Report for 30/03/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:55:21	ALBI On 05-May-11			Index Future	1	110,000	0.00	Member	Buy
15:55:21	ALBI On 05-May-11			Index Future	1	110,000	0.00	Client	Sell
Total for ALBI Index Future					2	220,000	0.00		
11:39:27	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
11:39:27	JIBAR FUT 21-Dec-11			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
15:09:03	JIBAR FUT 21-Sep-11			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
15:09:03	JIBAR FUT 21-Sep-11			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
15:09:16	JIBAR FUT 21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
15:09:16	JIBAR FUT 21-Sep-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					6	20,400,000	0.00		
10:21:04	R210 On 05-May-11			Bond Future	1	500,000	0.00	Member	Sell
10:21:04	R210 On 05-May-11			Bond Future	1	500,000	6,281.25	Client	Buy
10:21:04	R210 On 05-May-11			Bond Future	1	500,000	0.00	Member	Sell
10:21:04	R210 On 05-May-11			Bond Future	1	500,000	6,281.25	Client	Buy
10:21:04	R210 On 05-May-11			Bond Future	1	1,600,000	0.00	Member	Sell
10:21:04	R210 On 05-May-11			Bond Future	1	1,600,000	20,100.00	Client	Buy
10:21:04	R210 On 05-May-11			Bond Future	1	500,000	0.00	Member	Sell
10:21:04	R210 On 05-May-11			Bond Future	1	500,000	6,281.25	Client	Buy
10:21:04	R210 On 05-May-11			Bond Future	1	400,000	0.00	Member	Sell
10:21:04	R210 On 05-May-11			Bond Future	1	400,000	5,025.00	Client	Buy
10:21:04	R210 On 05-May-11			Bond Future	1	15,000,000	0.00	Member	Sell
10:21:04	R210 On 05-May-11			Bond Future	1	15,000,000	188,437.50	Client	Buy
10:21:04	R210 On 05-May-11			Bond Future	1	5,700,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:21:04	R210 On 05-May-11			Bond Future	1	5,700,000	71,606.25	Client	Buy
10:21:04	R210 On 05-May-11			Bond Future	1	2,800,000	0.00	Member	Sell
10:21:04	R210 On 05-May-11			Bond Future	1	2,800,000	35,175.00	Client	Buy
10:21:04	R210 On 05-May-11			Bond Future	1	800,000	0.00	Member	Sell
10:21:04	R210 On 05-May-11			Bond Future	1	800,000	10,050.00	Client	Buy
Total for R210 Bond Future					18	55,600,000	349,237.50		
Grand Total for all Instruments					26	76,220,000	349,237.50		