



# Derivatives Matched Trades Report

Report for 25/01/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:05:50	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	2,000,000	0.00	Member	Buy
10:05:50	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	2,000,000	0.00	Client	Sell
10:14:16	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	2,000,000	0.00	Client	Sell
10:14:16	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	4,000,000	0.00	Member	Buy
10:14:16	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	2,000,000	0.00	Client	Sell
12:13:41	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	6,000,000	0.00	Member	Sell
12:13:41	JIBAR FUTU21-Dec-11			Jibar Tradeable Future	1	6,000,000	0.00	Member	Buy
12:14:41	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	1,000,000	0.00	Member	Sell
12:14:41	JIBAR FUTU9-Sep-12			Jibar Tradeable Future	1	1,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>9</b>	<b>26,000,000</b>	<b>0.00</b>		
14:57:17	R157 On 05-May-11			Bond Future	1	1,600,000	0.00	Client	Sell
14:57:17	R157 On 05-May-11			Bond Future	1	1,600,000	19,504.91	Client	Buy
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>3,200,000</b>	<b>19,504.91</b>		
<b>Grand Total for all Instruments</b>					<b>11</b>	<b>29,200,000</b>	<b>19,504.91</b>		