



Derivatives Matched Trades Report

Report for 24/02/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:48:53	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
9:48:53	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	25,000,000	0.00	Client	Sell
14:55:28	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
14:55:28	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
16:13:21	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
16:13:21	JIBAR FUTURE 20-Jul-11			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					6	250,000,000	0.00		
9:30:16	R157 On 05-May-11			Bond Future	1	900,000	10,988.69	Member	Buy
9:30:16	R157 On 05-May-11			Bond Future	1	900,000	0.00	Client	Sell
Total for R157 Bond Future					2	1,800,000	10,988.69		
15:35:55	R207 On 05-May-11			Bond Future	1	10,000,000	0.00	Member	Sell
15:35:55	R207 On 05-May-11			Bond Future	1	10,000,000	93,490.32	Client	Buy
Total for R207 Bond Future					2	20,000,000	93,490.32		
Grand Total for all Instruments					10	271,800,000	104,479.01		