



Derivatives Matched Trades Report

Report for 24/03/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:31:30	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	270,000,000	0.00	Member	Buy
9:31:30	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	270,000,000	0.00	Member	Sell
9:31:49	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	270,000,000	0.00	Member	Buy
9:31:49	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	270,000,000	0.00	Client	Sell
15:49:24	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	2,500,000	0.00	Member	Sell
15:49:24	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	2,500,000	0.00	Client	Buy
16:24:26	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	100,000	0.00	Member	Sell
16:24:26	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	100,000	0.00	Member	Buy
16:24:39	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
16:24:39	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	3,000,000	0.00	Member	Buy
16:26:00	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
16:26:01	JIBAR FUTU 21-Dec-11			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					12	1,091,200,000	0.00		
15:32:15	R186 On 05-May-11			Bond Future	1	15,200,000	177,598.97	Member	Buy
15:32:15	R186 On 05-May-11			Bond Future	1	3,400,000	0.00	Client	Sell
16:20:25	R186 On 05-May-11			Bond Future	1	11,800,000	0.00	Client	Sell
Total for R186 Bond Future					3	30,400,000	177,598.97		
Grand Total for all Instruments					15	1,121,600,000	177,598.97		