



Derivatives Matched Trades Report

Report for 15/04/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:48:57	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	1,000,000	0.00	Member	Buy
14:48:57	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
14:48:57	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	1,000,000	0.00	Member	Buy
14:48:57	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
14:48:57	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	1,000,000	0.00	Member	Buy
14:48:57	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					6	6,000,000	0.00		
9:47:14	R186 On 05-May-11	8.80	Call	Bond Future	1	100,000	0.00	Client	Buy
9:47:14	R186 On 05-May-11	8.80	Call	Bond Future	1	100,000	0.00	Member	Sell
Total for R186 Bond Future					2	200,000	0.00		
10:18:25	R203 On 05-May-11			Bond Future	1	100,000	1,003.76	Member	Buy
10:18:25	R203 On 05-May-11			Bond Future	1	100,000	0.00	Member	Sell
10:20:13	R203 On 05-May-11			Bond Future	1	100,000	0.00	Member	Sell
10:20:13	R203 On 05-May-11			Bond Future	1	100,000	1,003.76	Client	Buy
Total for R203 Bond Future					4	400,000	2,007.52		
Grand Total for all Instruments					12	6,600,000	2,007.52		