



Derivatives Matched Trades Report

Report for 11/03/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:57:36	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
9:57:36	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
10:00:38	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
10:00:38	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
10:00:38	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
10:00:38	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
12:24:18	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
12:24:18	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
12:24:18	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
12:24:18	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
13:02:00	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
13:02:00	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
13:02:00	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
13:02:00	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
13:04:52	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
13:04:52	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
13:04:52	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
13:04:52	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
13:04:52	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Sell
13:04:52	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	100,000,000	0.00	Member	Buy
13:11:45	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	286,989,000	0.00	Member	Buy
13:11:45	ANY DAY EXPIRY CAAB \$ Can-Do Future			Can-Do Future	1	286,989,000	0.00	Client	Sell
Total for ANY DAY EXPIRY CAAB \$ Can-Do Future					22	2,573,978,000	0.00		
10:58:45	R186 On 05-May-11			Bond Future	1	400,000	4,644.67	Client	Buy
10:58:45	R186 On 05-May-11			Bond Future	1	2,900,000	0.00	Member	Sell
10:58:45	R186 On 05-May-11			Bond Future	1	1,200,000	13,934.02	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:58:45	R186 On 05-May-11			Bond Future	1	1,300,000	15,095.18	Client	Buy
Total for R186 Bond Future					4	5,800,000	33,673.87		
15:14:54	R208 On 03-Nov-11			Bond Future	1	100,000	0.00	Member	Sell
15:14:54	R208 On 03-Nov-11			Bond Future	1	100,000	859.53	Client	Buy
Total for R208 Bond Future					2	200,000	859.53		
Grand Total for all Instruments					28	2,579,978,000	34,533.40		