



Derivatives Matched Trades Report

Report for 26/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:00:43	ANY DAY EXPIRY CAAI \$ Can-Do Future	7.05	Put	Can-Do Future	1	2,000,000	0.00	Client	Sell
18:00:43	ANY DAY EXPIRY CAAI \$ Can-Do Future	7.05	Put	Can-Do Future	1	23,000,000	0.00	Client	Sell
18:00:43	ANY DAY EXPIRY CAAI \$ Can-Do Future	7.05	Put	Can-Do Future	1	25,000,000	0.00	Member	Buy
Total for ANY DAY EXPIRY CAAI \$ Can-Do Future					3	50,000,000	0.00		
10:15:37	R186 On 03-Nov-11			Bond Future	1	1,800,000	22,593.83	Client	Buy
10:15:37	R186 On 03-Nov-11			Bond Future	1	1,800,000	0.00	Member	Sell
13:01:43	R186 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
13:01:43	R186 On 03-Nov-11			Bond Future	1	7,000,000	87,537.21	Member	Buy
13:22:54	R186 On 03-Nov-11			Bond Future	1	5,000,000	0.00	Client	Sell
13:22:54	R186 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R186 Bond Future					6	17,600,000	110,131.04		
12:50:29	R202 On 03-Nov-11			Bond Future	1	60,000,000	1,065,750.00	Client	Buy
12:50:29	R202 On 03-Nov-11			Bond Future	1	200,000,000	0.00	Member	Sell
12:52:40	R202 On 03-Nov-11			Bond Future	1	140,000,000	2,486,750.00	Client	Buy
14:41:08	R202 On 03-Nov-11			Bond Future	1	140,000,000	0.00	Client	Sell
14:41:08	R202 On 03-Nov-11			Bond Future	1	140,000,000	2,602,864.46	Client	Buy
14:41:08	R202 On 03-Nov-11			Bond Future	1	200,000,000	3,552,500.00	Member	Buy
14:41:08	R202 On 03-Nov-11			Bond Future	1	200,000,000	0.00	Member	Sell
15:45:55	R202 On 03-Nov-11			Bond Future	1	60,000,000	1,115,513.34	Client	Buy
15:46:21	R202 On 03-Nov-11			Bond Future	1	60,000,000	0.00	Client	Sell
Total for R202 Bond Future					9	1,200,000,000	10,823,377.80		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:41:08	R203 On 03-Nov-11			Bond Future	1	4,600,000	0.00	Client	Sell
14:41:08	R203 On 03-Nov-11			Bond Future	1	4,600,000	48,390.34	Member	Buy
Total for R203 Bond Future					2	9,200,000	48,390.34		
14:41:08	R204 On 03-Nov-11			Bond Future	1	9,000,000	0.00	Client	Sell
14:41:08	R204 On 03-Nov-11			Bond Future	1	9,000,000	94,663.56	Member	Buy
Total for R204 Bond Future					2	18,000,000	94,663.56		
13:06:30	R208 On 03-Nov-11			Bond Future	1	2,300,000	21,499.32	Client	Buy
13:06:30	R208 On 03-Nov-11			Bond Future	1	2,300,000	0.00	Member	Sell
14:41:08	R208 On 03-Nov-11			Bond Future	1	9,300,000	0.00	Client	Sell
14:41:08	R208 On 03-Nov-11			Bond Future	1	9,300,000	86,984.38	Member	Buy
Total for R208 Bond Future					4	23,200,000	108,483.70		
Grand Total for all Instruments					26	1,318,000,000	11,185,046.43		