



Derivatives Matched Trades Report

Report for 15/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:16:42	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Client	Buy
11:16:42	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Buy
11:16:42	ALBI On 03-Nov-11			Index Future	1	390,000	0.00	Client	Buy
11:16:42	ALBI On 03-Nov-11			Index Future	1	50,000	0.00	Member	Sell
11:16:42	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Member	Sell
11:16:42	ALBI On 03-Nov-11			Index Future	1	390,000	0.00	Member	Sell
Total for ALBI Index Future					6	1,000,000	0.00		
10:19:26	CF CANDO 19-Sep-11			Can-Do Future	1	10,949,000	0.00	Client	Sell
10:19:26	CF CANDO 19-Sep-11			Can-Do Future	1	10,949,000	0.00	Member	Buy
Total for CF CANDO CAAE Can-Do Future					2	21,898,000	0.00		
11:59:49	R206 On 03-Nov-11			Bond Future	1	3,200,000	33,439.75	Client	Buy
11:59:49	R206 On 03-Nov-11			Bond Future	1	16,000,000	0.00	Member	Sell
12:38:02	R206 On 03-Nov-11			Bond Future	1	500,000	5,224.96	Client	Buy
12:38:03	R206 On 03-Nov-11			Bond Future	1	1,600,000	16,719.88	Client	Buy
12:38:03	R206 On 03-Nov-11			Bond Future	1	100,000	1,044.99	Client	Buy
12:38:03	R206 On 03-Nov-11			Bond Future	1	2,800,000	29,259.78	Client	Buy
12:38:03	R206 On 03-Nov-11			Bond Future	1	3,400,000	35,529.73	Client	Buy
12:38:03	R206 On 03-Nov-11			Bond Future	1	4,400,000	45,979.66	Client	Buy
Total for R206 Bond Future					8	32,000,000	167,198.75		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					16	54,898,000	167,198.75		
