



Derivatives Matched Trades Report

Report for 03/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:29:40	ANY DAY EXPIRY CAAG \$ Can-Do Future	8.50	Call	Can-Do Future	1	10,457,000	0.00	Client	Sell
15:29:40	ANY DAY EXPIRY CAAG \$ Can-Do Future	8.50	Call	Can-Do Future	1	11,765,000	0.00	Client	Buy
15:29:40	ANY DAY EXPIRY CAAG \$ Can-Do Future	8.50	Call	Can-Do Future	1	10,457,000	0.00	Member	Buy
15:29:40	ANY DAY EXPIRY CAAG \$ Can-Do Future	8.50	Call	Can-Do Future	1	11,765,000	0.00	Member	Sell
Total for ANY DAY EXPIRY CAAG \$ Can-Do Future					4	44,444,000	0.00		
13:49:21	JIBAR FUTURE			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
13:49:21	JIBAR FUTURE			Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	20,000,000	0.00		
12:10:25	R186 On 03-Nov-11			Bond Future	1	1,600,000	0.00	Client	Sell
12:10:25	R186 On 03-Nov-11			Bond Future	1	1,600,000	19,162.15	Member	Buy
Total for R186 Bond Future					2	3,200,000	19,162.15		
10:14:57	R201 On 03-Nov-11			Bond Future	1	600,000	6,554.09	Client	Buy
10:14:57	R201 On 03-Nov-11			Bond Future	1	600,000	0.00	Member	Sell
Total for R201 Bond Future					2	1,200,000	6,554.09		
12:10:25	R203 On 03-Nov-11			Bond Future	1	1,300,000	0.00	Client	Sell
12:10:25	R203 On 03-Nov-11			Bond Future	1	1,300,000	13,412.45	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R203 Bond Future					2	2,600,000	13,412.45		
12:10:25	R204 On 03-Nov-11			Bond Future	1	1,900,000	0.00	Client	Sell
12:10:25	R204 On 03-Nov-11			Bond Future	1	1,900,000	19,519.90	Member	Buy
Total for R204 Bond Future					2	3,800,000	19,519.90		
12:10:25	R209 On 03-Nov-11			Bond Future	1	900,000	0.00	Client	Sell
12:10:25	R209 On 03-Nov-11			Bond Future	1	900,000	6,672.27	Member	Buy
Total for R209 Bond Future					2	1,800,000	6,672.27		
Grand Total for all Instruments					16	77,044,000	65,320.85		