



Derivatives Matched Trades Report

Report for 19/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	22,388,000	0.00	Client	Sell
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	22,388,000	0.00	Member	Sell
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	22,388,000	0.00	Member	Buy
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	22,388,000	0.00	Member	Buy
Total for CF CANDO CAAD Can-Do Future					4	89,552,000	0.00		
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	21,898,000	0.00	Client	Sell
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	10,949,000	0.00	Client	Buy
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	10,949,000	0.00	Client	Sell
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	21,898,000	0.00	Client	Buy
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	10,949,000	0.00	Member	Sell
18:03:47	CF CANDO 19-Sep-11			Can-Do Future	1	10,949,000	0.00	Member	Buy
Total for CF CANDO CAAE Can-Do Future					6	87,592,000	0.00		
14:41:48	GOVI On 03-Nov-11			GOVI	1	20,000	0.00	Client	Buy
14:51:12	GOVI On 03-Nov-11			GOVI	1	20,000	0.00	Member	Sell
Total for GOVI GOVI					2	40,000	0.00		
15:11:38	R157 On 03-Nov-11			Bond Future	1	900,000	11,129.36	Client	Buy
15:11:38	R157 On 03-Nov-11			Bond Future	1	5,700,000	0.00	Member	Sell
15:24:22	R157 On 03-Nov-11			Bond Future	1	500,000	6,182.98	Client	Buy
15:24:22	R157 On 03-Nov-11			Bond Future	1	900,000	11,129.36	Client	Buy
15:24:22	R157 On 03-Nov-11			Bond Future	1	1,100,000	13,602.55	Client	Buy
15:24:22	R157 On 03-Nov-11			Bond Future	1	2,300,000	28,441.69	Client	Buy

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15:58:29	R157 On 03-Nov-11			Bond Future	1	10,000,000	123,678.37	Client	Buy
15:58:29	R157 On 03-Nov-11			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R157 Bond Future					8	31,400,000	194,164.30		
12:54:03	R186 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
12:54:03	R186 On 03-Nov-11			Bond Future	1	100,000	1,216.67	Member	Buy
16:02:43	R186 On 02-Feb-12			Bond Future	1	295,000,000	0.00	Client	Sell
16:02:43	R186 On 02-Feb-12			Bond Future	1	295,000,000	3,503,566.32	Member	Buy
Total for R186 Bond Future					4	590,200,000	3,504,782.99		
12:54:03	R203 On 03-Nov-11			Bond Future	1	100,000	1,033.88	Member	Buy
14:37:24	R203 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
Total for R203 Bond Future					2	200,000	1,033.88		
12:54:03	R204 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
12:54:03	R204 On 03-Nov-11			Bond Future	1	100,000	1,031.26	Member	Buy
Total for R204 Bond Future					2	200,000	1,031.26		
15:11:38	R206 On 03-Nov-11			Bond Future	1	1,700,000	17,776.65	Client	Buy
15:11:38	R206 On 03-Nov-11			Bond Future	1	11,300,000	0.00	Member	Sell
15:22:58	R206 On 03-Nov-11			Bond Future	1	1,000,000	10,456.85	Client	Buy
15:22:58	R206 On 03-Nov-11			Bond Future	1	100,000	1,045.69	Client	Buy
15:22:58	R206 On 03-Nov-11			Bond Future	1	1,800,000	18,822.34	Client	Buy
15:22:58	R206 On 03-Nov-11			Bond Future	1	2,200,000	23,005.08	Client	Buy
15:22:58	R206 On 03-Nov-11			Bond Future	1	4,500,000	47,055.84	Client	Buy
Total for R206 Bond Future					7	22,600,000	118,162.45		
12:54:03	R208 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
12:54:03	R208 On 03-Nov-11			Bond Future	1	100,000	915.07	Member	Buy
Total for R208 Bond Future					2	200,000	915.07		

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					37	821,984,000	3,820,089.95		
