



Derivatives Matched Trades Report

Report for 22/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:04:03	CF CANDO 19-Dec-11			Can-Do Future	1	12,659,000	0.00	Client	Buy
16:04:03	CF CANDO 19-Dec-11			Can-Do Future	1	12,659,000	0.00	Member	Sell
Total for CF CANDO CAAK Can-Do Future					2	25,318,000	0.00		
16:47:06	CF CANDO 19-Dec-11			Can-Do Future	1	18,519,000	0.00	Client	Buy
16:47:06	CF CANDO 19-Dec-11			Can-Do Future	1	18,519,000	0.00	Member	Sell
Total for CF CANDO CAAL Can-Do Future					2	37,038,000	0.00		
16:49:57	CF CANDO 19-Dec-11			Can-Do Future	1	12,423,000	0.00	Client	Buy
16:49:57	CF CANDO 19-Dec-11			Can-Do Future	1	12,423,000	0.00	Member	Sell
Total for CF CANDO CAAM Can-Do Future					2	24,846,000	0.00		
10:39:21	R157 On 03-Nov-11			Bond Future	1	200,000	2,469.20	Client	Buy
10:39:21	R157 On 03-Nov-11			Bond Future	1	200,000	0.00	Member	Sell
Total for R157 Bond Future					2	400,000	2,469.20		
10:19:21	R186 On 03-Nov-11			Bond Future	1	10,000,000	120,860.27	Client	Buy
11:08:29	R186 On 03-Nov-11			Bond Future	1	12,800,000	0.00	Member	Sell
11:29:17	R186 On 03-Nov-11			Bond Future	1	2,800,000	33,840.88	Client	Buy
15:07:41	R186 On 03-Nov-11			Bond Future	1	10,000,000	120,455.41	Client	Buy
15:07:41	R186 On 03-Nov-11			Bond Future	1	80,500,000	0.00	Member	Sell
15:25:12	R186 On 02-Feb-12	8.00	Call	Bond Future	1	6,500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:25:12	R186 On 02-Feb-12	8.00	Call	Bond Future	1	10,000,000	0.00	Member	Buy
15:25:12	R186 On 02-Feb-12	9.00	Put	Bond Future	1	6,500,000	0.00	Client	Sell
15:25:12	R186 On 02-Feb-12	9.00	Put	Bond Future	1	10,000,000	0.00	Member	Buy
15:32:32	R186 On 03-Nov-11			Bond Future	1	1,000,000	12,045.54	Client	Buy
15:32:32	R186 On 03-Nov-11			Bond Future	1	500,000	6,022.77	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	1,000,000	12,045.54	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	38,000,000	457,730.56	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	1,000,000	12,045.54	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	3,000,000	36,136.62	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	1,000,000	12,045.54	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	5,000,000	60,227.71	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	9,000,000	108,409.87	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	1,000,000	12,045.54	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	9,000,000	108,409.87	Client	Buy
15:32:33	R186 On 03-Nov-11			Bond Future	1	1,000,000	12,045.54	Client	Buy
16:23:26	R186 On 02-Feb-12	9.00	Put	Bond Future	1	3,500,000	0.00	Client	Sell
16:24:28	R186 On 02-Feb-12	8.00	Call	Bond Future	1	3,500,000	0.00	Client	Sell
Total for R186 Bond Future					23	226,600,000	1,124,367.20		
11:26:39	R204 On 03-Nov-11			Bond Future	1	3,000,000	30,886.52	Client	Buy
11:26:39	R204 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Member	Sell
Total for R204 Bond Future					2	6,000,000	30,886.52		
11:56:23	R207 On 03-Nov-11			Bond Future	1	1,000,000	9,649.74	Client	Buy
11:56:23	R207 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Member	Sell
Total for R207 Bond Future					2	2,000,000	9,649.74		
11:08:29	R208 On 03-Nov-11			Bond Future	1	4,500,000	40,992.59	Client	Buy
11:08:29	R208 On 03-Nov-11			Bond Future	1	39,500,000	0.00	Member	Sell
11:29:54	R208 On 03-Nov-11			Bond Future	1	35,000,000	318,831.24	Client	Buy
Total for R208 Bond Future					3	79,000,000	359,823.83		
Grand Total for all Instruments					38	401,202,000	1,527,196.49		