

Derivatives Matched Trades Report

Report for 27/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:38:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Buy
16:38:26	ALBI On 03-Nov-11			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future					2	20,000	0.00		
15:50:17	ANY DAY EXPIRY 20-Oct-11	7.70	Put	Any day expiry	1	15,000,000	0.00	Client	Sell
15:50:17	ANY DAY EXPIRY 20-Oct-11	7.70	Put	Any day expiry	1	16,500,000	0.00	Member	Buy
15:54:28	ANY DAY EXPIRY 20-Oct-11	7.70	Put	Any day expiry	1	1,500,000	0.00	Client	Sell
Total for ANY DAY EXPIRY CAAJ \$ Any day expiry					3	33,000,000	0.00		
14:36:53	R207 On 03-Nov-11	7.90	Call	Bond Future	1	6,500,000	0.00	Client	Buy
14:36:53	R207 On 03-Nov-11	7.90	Call	Bond Future	1	6,500,000	0.00	Client	Sell
14:47:49	R207 On 03-Nov-11	8.35	Put	Bond Future	1	6,500,000	0.00	Client	Buy
14:47:49	R207 On 03-Nov-11	8.35	Put	Bond Future	1	6,500,000	0.00	Client	Sell
14:47:49	R207 On 03-Nov-11	8.15	Put	Bond Future	1	6,500,000	0.00	Client	Sell
14:47:49	R207 On 03-Nov-11	8.15	Put	Bond Future	1	6,500,000	0.00	Client	Buy
Total for R207 Bond Future					6	39,000,000	0.00		
Grand Total for all Instruments					11	72,020,000	0.00		