

# Derivatives Matched Trades Report

Report for 30/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:00:57	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.50	Call	Can-Do Future	1	11,111,000	0.00	Client	Buy
14:00:57	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.50	Call	Can-Do Future	1	11,765,000	0.00	Client	Sell
14:00:57	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.50	Call	Can-Do Future	1	11,111,000	0.00	Member	Sell
14:00:57	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.50	Call	Can-Do Future	1	11,765,000	0.00	Member	Buy
14:00:57	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.75	Call	Can-Do Future	1	11,429,000	0.00	Client	Buy
14:00:57	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.75	Call	Can-Do Future	1	11,429,000	0.00	Client	Buy
14:00:57	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.75	Call	Can-Do Future	1	11,429,000	0.00	Member	Sell
14:00:57	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.75	Call	Can-Do Future	1	11,429,000	0.00	Member	Sell
<b>Total for ANY DAY EXPIRY CAAG \$ Can-Do Future</b>					<b>8</b>	<b>91,468,000</b>	<b>0.00</b>		
13:52:13	R157 On 03-Nov-11			Bond Future	1	2,000,000	24,691.25	Client	Buy
13:52:13	R157 On 03-Nov-11			Bond Future	1	55,500,000	0.00	Member	Sell
16:06:00	R157 On 03-Nov-11			Bond Future	1	40,000,000	493,824.96	Client	Buy
16:06:00	R157 On 03-Nov-11			Bond Future	1	3,000,000	37,036.87	Client	Buy
16:06:01	R157 On 03-Nov-11			Bond Future	1	2,500,000	30,864.06	Client	Buy
16:06:01	R157 On 03-Nov-11			Bond Future	1	1,500,000	18,518.44	Client	Buy
16:06:01	R157 On 03-Nov-11			Bond Future	1	5,500,000	67,900.93	Client	Buy
16:06:01	R157 On 03-Nov-11			Bond Future	1	1,000,000	12,345.62	Client	Buy
<b>Total for R157 Bond Future</b>					<b>8</b>	<b>111,000,000</b>	<b>685,182.13</b>		
9:49:40	R186 On 03-Nov-11			Bond Future	1	8,300,000	0.00	Client	Sell
9:49:40	R186 On 03-Nov-11			Bond Future	1	8,300,000	98,711.75	Member	Buy
10:45:13	R186 On 03-Nov-11			Bond Future	1	10,000,000	119,132.78	Client	Buy
10:45:13	R186 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
10:45:13	R186 On 03-Nov-11			Bond Future	1	1,000,000	11,913.28	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:45:13	R186 On 03-Nov-11			Bond Future	1	10,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>38,600,000</b>	<b>229,757.81</b>		
13:13:56	R202 On 03-Nov-11			Bond Future	1	179,000,000	3,199,499.70	Client	Buy
13:13:56	R202 On 03-Nov-11			Bond Future	1	23,000,000	411,108.90	Client	Buy
13:13:56	R202 On 03-Nov-11			Bond Future	1	23,000,000	411,108.90	Client	Buy
13:13:56	R202 On 03-Nov-11			Bond Future	1	11,000,000	196,617.30	Client	Buy
13:13:56	R202 On 03-Nov-11			Bond Future	1	11,000,000	0.00	Member	Sell
13:13:56	R202 On 03-Nov-11			Bond Future	1	179,000,000	0.00	Member	Sell
13:13:56	R202 On 03-Nov-11			Bond Future	1	23,000,000	0.00	Member	Sell
13:13:56	R202 On 03-Nov-11			Bond Future	1	23,000,000	0.00	Member	Sell
<b>Total for R202 Bond Future</b>					<b>8</b>	<b>472,000,000</b>	<b>4,218,334.80</b>		
10:45:13	R203 On 03-Nov-11			Bond Future	1	3,000,000	30,850.88	Member	Buy
11:27:43	R203 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>2</b>	<b>6,000,000</b>	<b>30,850.88</b>		
11:30:59	R204 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Client	Sell
11:30:59	R204 On 03-Nov-11			Bond Future	1	3,000,000	30,715.61	Member	Buy
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>6,000,000</b>	<b>30,715.61</b>		
10:45:13	R208 On 03-Nov-11			Bond Future	1	6,000,000	0.00	Client	Sell
10:45:13	R208 On 03-Nov-11			Bond Future	1	6,000,000	54,087.03	Member	Buy
11:30:59	R208 On 02-Aug-12			Bond Future	1	1,000,000	9,237.54	Client	Buy
11:30:59	R208 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
13:03:52	R208 On 03-Nov-11			Bond Future	1	400,000	3,618.25	Client	Buy
13:03:52	R208 On 03-Nov-11			Bond Future	1	8,000,000	0.00	Member	Sell
13:30:36	R208 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Client	Sell
13:30:36	R208 On 02-Aug-12			Bond Future	1	1,000,000	9,237.54	Member	Buy
13:30:36	R208 On 03-Nov-11			Bond Future	1	1,000,000	9,014.51	Client	Buy
13:30:36	R208 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Member	Sell
13:41:06	R208 On 03-Nov-11			Bond Future	1	1,000,000	9,045.62	Client	Buy
13:41:06	R208 On 03-Nov-11			Bond Future	1	1,000,000	9,045.62	Client	Buy
13:41:06	R208 On 03-Nov-11			Bond Future	1	1,500,000	13,568.42	Client	Buy
13:41:07	R208 On 03-Nov-11			Bond Future	1	800,000	7,236.49	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:41:07	R208 On 03-Nov-11			Bond Future	1	1,500,000	13,568.42	Client	Buy
13:41:07	R208 On 03-Nov-11			Bond Future	1	1,800,000	16,282.11	Client	Buy
<b>Total for R208 Bond Future</b>					<b>16</b>	<b>34,000,000</b>	<b>153,941.55</b>		
13:15:50	R210 On 03-Nov-11			Bond Future	1	15,000,000	199,732.50	Client	Buy
13:15:50	R210 On 03-Nov-11			Bond Future	1	15,000,000	0.00	Member	Sell
<b>Total for R210 Bond Future</b>					<b>2</b>	<b>30,000,000</b>	<b>199,732.50</b>		
<b>Grand Total for all Instruments</b>					<b>52</b>	<b>789,068,000</b>	<b>5,548,515.27</b>		