



# Derivatives Matched Trades Report

Report for 28/07/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:09:08	ANY DAY EXPIRY CAAF \$ Can-Do Future	6.70	Call	Can-Do Future	1	11,000,000	0.00	Member	Sell
11:09:08	ANY DAY EXPIRY CAAF \$ Can-Do Future	6.70	Call	Can-Do Future	1	10,000,000	0.00	Client	Buy
14:35:03	ANY DAY EXPIRY CAAF \$ Can-Do Future	6.70	Call	Can-Do Future	1	1,000,000	0.00	Client	Buy
<b>Total for ANY DAY EXPIRY CAAF \$ Can-Do Future</b>					<b>3</b>	<b>22,000,000</b>	<b>0.00</b>		
8:38:54	R157 On 04-Aug-11			Bond Future	1	25,000,000	316,664.48	Member	Buy
8:38:54	R157 On 04-Aug-11			Bond Future	1	25,000,000	0.00	Member	Sell
15:40:42	R157 On 03-Nov-11			Bond Future	1	7,500,000	0.00	Client	Sell
15:40:42	R157 On 03-Nov-11			Bond Future	1	222,000,000	2,702,177.78	Member	Buy
15:40:42	R157 On 04-Aug-11			Bond Future	1	7,500,000	95,031.80	Client	Buy
15:40:42	R157 On 04-Aug-11			Bond Future	1	222,000,000	0.00	Member	Sell
16:12:21	R157 On 04-Aug-11			Bond Future	1	25,000,000	316,664.48	Member	Buy
16:12:21	R157 On 04-Aug-11			Bond Future	1	4,000,000	0.00	Client	Sell
16:35:34	R157 On 04-Aug-11			Bond Future	1	8,000,000	0.00	Client	Sell
16:35:34	R157 On 04-Aug-11			Bond Future	1	8,000,000	0.00	Client	Sell
16:35:34	R157 On 04-Aug-11			Bond Future	1	5,000,000	0.00	Client	Sell
17:02:43	R157 On 03-Nov-11			Bond Future	1	9,500,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	70,000,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	16,600,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	11,500,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	7,700,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	4,000,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	15,000,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	9,000,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	54,500,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	2,700,000	0.00	Client	Sell
17:02:44	R157 On 03-Nov-11			Bond Future	1	14,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:05:25	R157 On 04-Aug-11			Bond Future	1	9,500,000	120,373.62	Client	Buy
17:05:25	R157 On 04-Aug-11			Bond Future	1	70,000,000	886,963.49	Client	Buy
17:05:26	R157 On 04-Aug-11			Bond Future	1	16,600,000	210,337.06	Client	Buy
17:05:26	R157 On 04-Aug-11			Bond Future	1	11,500,000	145,715.43	Client	Buy
17:05:26	R157 On 04-Aug-11			Bond Future	1	7,700,000	97,565.98	Client	Buy
17:05:26	R157 On 04-Aug-11			Bond Future	1	4,000,000	50,683.63	Client	Buy
17:05:26	R157 On 04-Aug-11			Bond Future	1	15,000,000	190,063.61	Client	Buy
17:05:26	R157 On 04-Aug-11			Bond Future	1	9,000,000	114,038.16	Client	Buy
17:05:26	R157 On 04-Aug-11			Bond Future	1	54,500,000	690,564.43	Client	Buy
17:05:26	R157 On 04-Aug-11			Bond Future	1	2,700,000	34,211.45	Client	Buy
17:05:26	R157 On 04-Aug-11			Bond Future	1	14,000,000	177,392.70	Client	Buy
<b>Total for R157 Bond Future</b>					<b>33</b>	<b>988,000,000</b>	<b>6,148,448.09</b>		
<b>Grand Total for all Instruments</b>					<b>36</b>	<b>1,010,000,000</b>	<b>6,148,448.09</b>		