

# Derivatives Matched Trades Report

Report for 23/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:32:00	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Buy
16:32:00	ALBI On 03-Nov-11			Index Future	1	60,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>120,000</b>	<b>0.00</b>		
15:30:52	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	9.00	Call	Can-Do Future	1	11,111,000	0.00	Client	Sell
15:30:52	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	9.00	Call	Can-Do Future	1	11,111,000	0.00	Member	Buy
15:30:52	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.50	Call	Can-Do Future	1	11,111,000	0.00	Client	Buy
15:30:52	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.50	Call	Can-Do Future	1	11,111,000	0.00	Member	Sell
15:30:52	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.75	Call	Can-Do Future	1	11,429,000	0.00	Client	Sell
15:30:52	ANY DAY EXPIRY CAAG \$ Can-Do Future 24-Oct-11	8.75	Call	Can-Do Future	1	11,429,000	0.00	Member	Buy
<b>Total for ANY DAY EXPIRY CAAG \$ Can-Do Future</b>					<b>6</b>	<b>67,302,000</b>	<b>0.00</b>		
12:12:58	CF CANDO CAAN Can-Do Future 30-Mar-12			Can-Do Future	1	62,000,000	0.00	Client	Buy
12:12:58	CF CANDO CAAN Can-Do Future 30-Mar-12			Can-Do Future	1	100,000,000	0.00	Member	Sell
13:42:34	CF CANDO CAAN Can-Do Future 30-Mar-12			Can-Do Future	1	38,000,000	0.00	Client	Buy
<b>Total for CF CANDO CAAN Can-Do Future</b>					<b>3</b>	<b>200,000,000</b>	<b>0.00</b>		
12:12:58	CF CANDO CAAO Can-Do Future 30-Mar-12			Can-Do Future	1	48,000,000	0.00	Client	Buy
12:12:58	CF CANDO CAAO Can-Do Future 30-Mar-12			Can-Do Future	1	100,000,000	0.00	Member	Sell
13:44:00	CF CANDO CAAO Can-Do Future 30-Mar-12			Can-Do Future	1	52,000,000	0.00	Client	Buy
<b>Total for CF CANDO CAAO Can-Do Future</b>					<b>3</b>	<b>200,000,000</b>	<b>0.00</b>		

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10:29:53	CF CANDO 19-Dec-11			Can-Do Future	1	12,346,000	0.00	Client	Buy
10:29:53	CF CANDO 19-Dec-11			Can-Do Future	1	12,346,000	0.00	Member	Sell
<b>Total for CF CANDO CAAP Can-Do Future</b>					<b>2</b>	<b>24,692,000</b>	<b>0.00</b>		
16:42:28	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	500,000	0.00	Member	Buy
16:42:28	JIBAR FUTURE 20-Mar-12			Jibar Tradeable Future	1	500,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>1,000,000</b>	<b>0.00</b>		
15:11:03	R157 On 03-Nov-11			Bond Future	1	8,100,000	99,550.04	Client	Buy
15:11:03	R157 On 03-Nov-11			Bond Future	1	265,800,000	0.00	Member	Sell
15:26:35	R157 On 03-Nov-11			Bond Future	1	5,200,000	63,908.67	Client	Buy
15:26:35	R157 On 03-Nov-11			Bond Future	1	1,000,000	12,290.13	Client	Buy
15:26:35	R157 On 03-Nov-11			Bond Future	1	600,000	7,374.08	Client	Buy
15:26:35	R157 On 03-Nov-11			Bond Future	1	1,200,000	14,748.15	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	600,000	7,374.08	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	3,300,000	40,557.42	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	600,000	7,374.08	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	30,000,000	368,703.84	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	800,000	9,832.10	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	1,100,000	13,519.14	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	4,000,000	49,160.51	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	7,000,000	86,030.90	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	7,200,000	88,488.92	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	500,000	6,145.06	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	110,000,000	1,351,914.08	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	5,100,000	62,679.65	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	800,000	9,832.10	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	8,400,000	103,237.08	Client	Buy
15:26:36	R157 On 03-Nov-11			Bond Future	1	6,900,000	84,801.88	Client	Buy
15:26:37	R157 On 03-Nov-11			Bond Future	1	2,700,000	33,183.35	Client	Buy
15:26:37	R157 On 03-Nov-11			Bond Future	1	1,000,000	12,290.13	Client	Buy
15:26:37	R157 On 03-Nov-11			Bond Future	1	53,000,000	651,376.78	Client	Buy
15:26:37	R157 On 03-Nov-11			Bond Future	1	6,700,000	82,343.86	Client	Buy
<b>Total for R157 Bond Future</b>					<b>25</b>	<b>531,600,000</b>	<b>3,266,716.02</b>		
11:46:23	R186 On 02-Feb-12	9.00	Put	Bond Future	1	6,500,000	0.00	Client	Buy
11:46:23	R186 On 02-Feb-12	9.00	Put	Bond Future	1	10,000,000	0.00	Member	Sell

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11:48:41	R186 On 02-Feb-12	8.00	Call	Bond Future	1	6,500,000	0.00	Client	Sell
11:48:41	R186 On 02-Feb-12	8.00	Call	Bond Future	1	10,000,000	0.00	Member	Buy
13:22:32	R186 On 02-Feb-12	8.00	Call	Bond Future	1	6,500,000	0.00	Client	Buy
13:22:32	R186 On 02-Feb-12	8.00	Call	Bond Future	1	10,000,000	0.00	Member	Sell
13:22:32	R186 On 02-Feb-12	9.00	Put	Bond Future	1	6,500,000	0.00	Client	Sell
13:22:32	R186 On 02-Feb-12	9.00	Put	Bond Future	1	10,000,000	0.00	Member	Buy
13:28:45	R186 On 02-Feb-12	9.00	Put	Bond Future	1	3,500,000	0.00	Client	Buy
13:29:22	R186 On 02-Feb-12	8.00	Call	Bond Future	1	3,500,000	0.00	Client	Sell
13:30:03	R186 On 02-Feb-12	8.00	Call	Bond Future	1	3,500,000	0.00	Client	Buy
13:30:46	R186 On 02-Feb-12	9.00	Put	Bond Future	1	3,500,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>12</b>	<b>80,000,000</b>	<b>0.00</b>		
13:35:15	R202 On 03-Nov-11			Bond Future	1	4,500,000	80,487.90	Client	Buy
13:35:15	R202 On 03-Nov-11			Bond Future	1	1,000,000	17,886.20	Client	Buy
13:35:15	R202 On 03-Nov-11			Bond Future	1	500,000	8,943.10	Client	Buy
13:35:15	R202 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Member	Sell
13:35:15	R202 On 03-Nov-11			Bond Future	1	500,000	0.00	Member	Sell
13:35:15	R202 On 03-Nov-11			Bond Future	1	4,500,000	0.00	Member	Sell
<b>Total for R202 Bond Future</b>					<b>6</b>	<b>12,000,000</b>	<b>107,317.20</b>		
<b>Grand Total for all Instruments</b>					<b>61</b>	<b>1,116,714,000</b>	<b>3,374,033.22</b>		