



# Derivatives Matched Trades Report

Report for 27/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:12:48	CF CANDO 19-Dec-11			Can-Do Future	1	18,750,000	0.00	Client	Buy
14:12:48	CF CANDO 19-Dec-11			Can-Do Future	1	18,750,000	0.00	Member	Sell
<b>Total for CF CANDO CAAR Can-Do Future</b>					<b>2</b>	<b>37,500,000</b>	<b>0.00</b>		
13:12:28	R157 On 02-Feb-12			Bond Future	1	3,500,000	0.00	Client	Sell
13:12:28	R157 On 02-Feb-12			Bond Future	1	161,700,000	2,054,290.81	Member	Buy
13:12:28	R157 On 03-Nov-11			Bond Future	1	3,500,000	43,835.39	Client	Buy
13:12:28	R157 On 03-Nov-11			Bond Future	1	161,700,000	0.00	Member	Sell
14:43:35	R157 On 03-Nov-11			Bond Future	1	9,000,000	112,719.57	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	9,500,000	118,981.77	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	54,500,000	682,579.64	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	7,500,000	93,932.98	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	30,000,000	375,731.91	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	4,000,000	50,097.59	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	2,900,000	36,320.75	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	16,600,000	207,904.99	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	7,500,000	93,932.98	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	15,000,000	187,865.96	Client	Buy
14:43:35	R157 On 03-Nov-11			Bond Future	1	1,700,000	21,291.47	Client	Buy
14:45:33	R157 On 02-Feb-12			Bond Future	1	9,000,000	0.00	Client	Sell
14:45:33	R157 On 02-Feb-12			Bond Future	1	9,500,000	0.00	Client	Sell
14:45:33	R157 On 02-Feb-12			Bond Future	1	54,500,000	0.00	Client	Sell
14:45:33	R157 On 02-Feb-12			Bond Future	1	7,500,000	0.00	Client	Sell
14:45:33	R157 On 02-Feb-12			Bond Future	1	30,000,000	0.00	Client	Sell
14:45:33	R157 On 02-Feb-12			Bond Future	1	4,000,000	0.00	Client	Sell
14:45:33	R157 On 02-Feb-12			Bond Future	1	2,900,000	0.00	Client	Sell
14:45:33	R157 On 02-Feb-12			Bond Future	1	16,600,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:45:33	R157 On 02-Feb-12			Bond Future	1	7,500,000	0.00	Client	Sell
14:45:34	R157 On 02-Feb-12			Bond Future	1	15,000,000	0.00	Client	Sell
14:45:34	R157 On 02-Feb-12			Bond Future	1	1,700,000	0.00	Client	Sell
15:08:22	R157 On 02-Feb-12			Bond Future	1	25,000,000	0.00	Client	Sell
15:12:03	R157 On 02-Feb-12			Bond Future	1	25,000,000	317,376.00	Member	Buy
<b>Total for R157 Bond Future</b>					<b>28</b>	<b>696,800,000</b>	<b>4,396,861.80</b>		
13:00:03	R186 On 02-Feb-12			Bond Future	1	1,000,000	11,936.11	Client	Buy
13:00:03	R186 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:30:27	R186 On 02-Feb-12			Bond Future	1	4,000,000	47,782.46	Client	Buy
16:30:27	R186 On 02-Feb-12			Bond Future	1	13,000,000	0.00	Client	Sell
16:30:27	R186 On 02-Feb-12			Bond Future	1	16,500,000	197,102.65	Member	Buy
16:30:27	R186 On 02-Feb-12			Bond Future	1	503,700,000	0.00	Member	Sell
16:30:27	R186 On 03-Nov-11			Bond Future	1	4,000,000	0.00	Client	Sell
16:30:27	R186 On 03-Nov-11			Bond Future	1	13,000,000	159,878.29	Client	Buy
16:30:27	R186 On 03-Nov-11			Bond Future	1	16,500,000	0.00	Member	Sell
16:30:27	R186 On 03-Nov-11			Bond Future	1	503,700,000	6,194,668.82	Member	Buy
16:43:41	R186 On 03-Nov-11			Bond Future	1	3,500,000	43,044.16	Client	Buy
16:44:01	R186 On 02-Feb-12			Bond Future	1	3,500,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	6,500,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	9,000,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	1,300,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	2,900,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	27,000,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	1,500,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	2,500,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	2,500,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	7,500,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	9,500,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	36,000,000	0.00	Client	Sell
16:48:29	R186 On 03-Nov-11			Bond Future	1	104,000,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	18,500,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	66,000,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	54,000,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	4,000,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	4,500,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	6,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	4,000,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	22,000,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	11,000,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	2,500,000	0.00	Client	Sell
16:48:30	R186 On 03-Nov-11			Bond Future	1	92,000,000	0.00	Client	Sell
16:52:37	R186 On 02-Feb-12			Bond Future	1	3,000,000	35,836.85	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	6,500,000	77,646.50	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	9,000,000	107,510.54	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	1,300,000	15,529.30	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	2,900,000	34,642.28	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	27,000,000	322,531.61	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	2,500,000	29,864.04	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	1,000,000	11,945.62	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	7,500,000	89,592.11	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	9,500,000	113,483.34	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	36,000,000	430,042.14	Client	Buy
16:52:37	R186 On 02-Feb-12			Bond Future	1	104,000,000	1,242,343.96	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	18,500,000	220,993.88	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	66,000,000	788,410.59	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	1,500,000	17,918.42	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	54,000,000	645,063.21	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	4,000,000	47,782.46	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	4,500,000	53,755.27	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	6,000,000	71,673.69	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	4,000,000	47,782.46	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	2,500,000	29,864.04	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	1,000,000	11,945.62	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	22,000,000	262,803.53	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	11,000,000	131,401.77	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	2,500,000	29,864.04	Client	Buy
16:52:38	R186 On 02-Feb-12			Bond Future	1	92,000,000	1,098,996.58	Client	Buy
<b>Total for R186 Bond Future</b>					<b>64</b>	<b>2,082,800,000</b>	<b>12,623,636.30</b>		
9:09:52	R197 On 02-Feb-12			Bond Future	1	2,000,000	47,671.00	Client	Buy
9:09:52	R197 On 02-Feb-12			Bond Future	1	2,500,000	59,588.75	Client	Buy
9:09:52	R197 On 02-Feb-12			Bond Future	1	3,000,000	71,506.50	Client	Buy
9:09:52	R197 On 02-Feb-12			Bond Future	1	1,500,000	35,753.25	Client	Buy
9:09:52	R197 On 02-Feb-12			Bond Future	1	1,000,000	23,835.50	Client	Buy
9:09:52	R197 On 02-Feb-12			Bond Future	1	11,500,000	274,108.25	Client	Buy
9:09:52	R197 On 02-Feb-12			Bond Future	1	2,000,000	47,671.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:09:52	R197 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Member	Sell
9:09:52	R197 On 02-Feb-12			Bond Future	1	2,500,000	0.00	Member	Sell
9:09:52	R197 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Member	Sell
9:09:52	R197 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Member	Sell
9:09:52	R197 On 02-Feb-12			Bond Future	1	1,500,000	0.00	Member	Sell
9:09:52	R197 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Member	Sell
9:09:52	R197 On 02-Feb-12			Bond Future	1	11,500,000	0.00	Member	Sell
<b>Total for R197 Bond Future</b>					<b>14</b>	<b>47,000,000</b>	<b>560,134.25</b>		
12:49:22	R208 On 02-Feb-12			Bond Future	1	1,200,000	0.00	Client	Sell
13:00:38	R208 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
13:00:38	R208 On 03-Nov-11			Bond Future	1	200,000	1,854.70	Client	Buy
13:00:38	R208 On 03-Nov-11			Bond Future	1	200,000	1,862.89	Client	Buy
13:00:38	R208 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
13:00:38	R208 On 03-Nov-11			Bond Future	1	300,000	2,782.05	Client	Buy
13:00:38	R208 On 03-Nov-11			Bond Future	1	300,000	2,794.34	Client	Buy
13:00:38	R208 On 03-Nov-11			Bond Future	1	1,100,000	0.00	Client	Sell
13:00:38	R208 On 03-Nov-11			Bond Future	1	1,100,000	10,200.84	Client	Buy
13:00:38	R208 On 03-Nov-11			Bond Future	1	1,100,000	10,245.90	Client	Buy
13:00:38	R208 On 03-Nov-11			Bond Future	1	500,000	0.00	Client	Sell
13:00:38	R208 On 03-Nov-11			Bond Future	1	500,000	4,636.74	Client	Buy
13:00:38	R208 On 03-Nov-11			Bond Future	1	500,000	4,657.23	Client	Buy
13:00:38	R208 On 03-Nov-11			Bond Future	1	300,000	0.00	Member	Sell
13:00:38	R208 On 03-Nov-11			Bond Future	1	200,000	0.00	Member	Sell
13:00:38	R208 On 03-Nov-11			Bond Future	1	500,000	0.00	Member	Sell
13:00:38	R208 On 03-Nov-11			Bond Future	1	1,100,000	0.00	Member	Sell
13:09:30	R208 On 01-Nov-12			Bond Future	1	300,000	2,798.91	Client	Buy
13:09:30	R208 On 01-Nov-12			Bond Future	1	300,000	0.00	Client	Sell
13:09:30	R208 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
13:09:30	R208 On 03-Nov-11			Bond Future	1	300,000	2,794.34	Client	Buy
13:11:17	R208 On 02-Feb-12			Bond Future	1	200,000	0.00	Client	Sell
13:11:17	R208 On 02-Feb-12			Bond Future	1	200,000	1,891.10	Client	Buy
13:11:17	R208 On 03-Nov-11			Bond Future	1	200,000	1,862.89	Client	Buy
13:11:17	R208 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
13:22:10	R208 On 02-Feb-12			Bond Future	1	200,000	0.00	Client	Sell
13:22:10	R208 On 02-Feb-12			Bond Future	1	300,000	0.00	Client	Sell
13:22:10	R208 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Client	Sell
13:22:10	R208 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
13:22:10	R208 On 02-Feb-12			Bond Future	1	200,000	1,891.10	Member	Buy
13:22:10	R208 On 02-Feb-12			Bond Future	1	300,000	2,836.65	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:22:10	R208 On 02-Feb-12			Bond Future	1	500,000	4,727.75	Member	Buy
13:22:10	R208 On 02-Feb-12			Bond Future	1	1,100,000	10,401.04	Member	Buy
13:25:40	R208 On 02-Feb-12			Bond Future	1	100,000	945.55	Client	Buy
13:25:40	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
13:25:40	R208 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
13:25:40	R208 On 03-Nov-11			Bond Future	1	100,000	931.45	Member	Buy
13:27:25	R208 On 02-Feb-12			Bond Future	1	200,000	1,891.10	Client	Buy
13:27:25	R208 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
13:27:25	R208 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
13:27:25	R208 On 03-Nov-11			Bond Future	1	200,000	1,862.89	Member	Buy
13:29:30	R208 On 02-Feb-12			Bond Future	1	11,800,000	111,574.81	Client	Buy
13:29:30	R208 On 02-Feb-12			Bond Future	1	11,800,000	0.00	Member	Sell
13:29:30	R208 On 03-Nov-11			Bond Future	1	11,800,000	0.00	Client	Sell
13:29:30	R208 On 03-Nov-11			Bond Future	1	11,800,000	109,910.62	Member	Buy
13:30:35	R208 On 02-Feb-12			Bond Future	1	500,000	4,727.75	Client	Buy
13:30:35	R208 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
13:30:35	R208 On 03-Nov-11			Bond Future	1	500,000	0.00	Client	Sell
13:30:35	R208 On 03-Nov-11			Bond Future	1	500,000	4,657.23	Member	Buy
13:31:59	R208 On 02-Feb-12			Bond Future	1	700,000	6,618.84	Client	Buy
13:31:59	R208 On 02-Feb-12			Bond Future	1	700,000	0.00	Member	Sell
13:31:59	R208 On 03-Nov-11			Bond Future	1	700,000	0.00	Client	Sell
13:31:59	R208 On 03-Nov-11			Bond Future	1	700,000	6,520.12	Member	Buy
13:33:09	R208 On 02-Feb-12			Bond Future	1	600,000	5,673.30	Client	Buy
13:33:09	R208 On 02-Feb-12			Bond Future	1	600,000	0.00	Member	Sell
13:33:09	R208 On 03-Nov-11			Bond Future	1	600,000	0.00	Client	Sell
13:33:09	R208 On 03-Nov-11			Bond Future	1	600,000	5,588.68	Member	Buy
13:34:28	R208 On 02-Feb-12			Bond Future	1	1,300,000	12,292.14	Client	Buy
13:34:28	R208 On 02-Feb-12			Bond Future	1	1,300,000	0.00	Member	Sell
13:34:28	R208 On 03-Nov-11			Bond Future	1	1,300,000	0.00	Client	Sell
13:34:28	R208 On 03-Nov-11			Bond Future	1	1,300,000	12,108.80	Member	Buy
13:35:30	R208 On 02-Feb-12			Bond Future	1	200,000	1,891.10	Client	Buy
13:35:30	R208 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
13:35:30	R208 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
13:35:30	R208 On 03-Nov-11			Bond Future	1	200,000	1,862.89	Member	Buy
14:10:02	R208 On 02-Feb-12			Bond Future	1	300,000	0.00	Client	Sell
14:10:02	R208 On 02-Feb-12			Bond Future	1	1,500,000	14,173.20	Member	Buy
16:12:17	R208 On 03-Nov-11			Bond Future	1	1,200,000	11,199.79	Client	Buy
16:12:17	R208 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
16:12:17	R208 On 03-Nov-11			Bond Future	1	17,200,000	160,530.35	Member	Buy
16:12:17	R208 On 03-Nov-11			Bond Future	1	2,300,000	0.00	Member	Sell
16:15:23	R208 On 02-Feb-12			Bond Future	1	1,200,000	0.00	Client	Sell
16:15:23	R208 On 02-Feb-12			Bond Future	1	300,000	2,840.12	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:15:23	R208 On 02-Feb-12			Bond Future	1	17,200,000	0.00	Member	Sell
16:15:23	R208 On 02-Feb-12			Bond Future	1	2,300,000	21,774.25	Member	Buy
16:30:34	R208 On 03-Nov-11			Bond Future	1	300,000	2,799.95	Client	Buy
16:30:34	R208 On 03-Nov-11			Bond Future	1	300,000	2,799.95	Client	Buy
16:30:34	R208 On 03-Nov-11			Bond Future	1	500,000	4,666.58	Client	Buy
16:31:22	R208 On 02-Feb-12			Bond Future	1	300,000	0.00	Client	Sell
16:31:22	R208 On 02-Feb-12			Bond Future	1	300,000	0.00	Client	Sell
16:31:23	R208 On 02-Feb-12			Bond Future	1	500,000	0.00	Client	Sell
16:36:06	R208 On 03-Nov-11			Bond Future	1	1,500,000	0.00	Client	Sell
16:36:06	R208 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
16:36:06	R208 On 03-Nov-11			Bond Future	1	800,000	0.00	Client	Sell
16:36:06	R208 On 03-Nov-11			Bond Future	1	13,200,000	0.00	Client	Sell
16:36:06	R208 On 03-Nov-11			Bond Future	1	600,000	0.00	Client	Sell
16:36:06	R208 On 03-Nov-11			Bond Future	1	700,000	0.00	Client	Sell
16:37:12	R208 On 02-Feb-12			Bond Future	1	1,500,000	14,200.60	Client	Buy
16:37:12	R208 On 02-Feb-12			Bond Future	1	100,000	946.71	Client	Buy
16:37:12	R208 On 02-Feb-12			Bond Future	1	800,000	7,573.65	Client	Buy
16:37:12	R208 On 02-Feb-12			Bond Future	1	13,200,000	124,965.24	Client	Buy
16:37:12	R208 On 02-Feb-12			Bond Future	1	600,000	5,680.24	Client	Buy
16:37:12	R208 On 02-Feb-12			Bond Future	1	700,000	6,626.94	Client	Buy
<b>Total for R208 Bond Future</b>					<b>93</b>	<b>157,200,000</b>	<b>738,073.27</b>		
13:12:28	R209 On 02-Feb-12			Bond Future	1	13,700,000	105,590.17	Client	Buy
13:12:28	R209 On 02-Feb-12			Bond Future	1	13,700,000	0.00	Member	Sell
13:12:28	R209 On 03-Nov-11			Bond Future	1	13,700,000	0.00	Client	Sell
13:12:28	R209 On 03-Nov-11			Bond Future	1	13,700,000	104,094.18	Member	Buy
<b>Total for R209 Bond Future</b>					<b>4</b>	<b>54,800,000</b>	<b>209,684.35</b>		
<b>Grand Total for all Instruments</b>					<b>205</b>	<b>3,076,100,000</b>	<b>18,528,389.98</b>		