

# Derivatives Matched Trades Report

Report for 24/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:38:00	R157 On 02-Feb-12			Bond Future	1	159,800,000	0.00	Client	Sell
10:38:00	R157 On 02-Feb-12			Bond Future	1	159,800,000	2,004,931.34	Member	Buy
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>319,600,000</b>	<b>2,004,931.34</b>		
10:28:54	R186 On 02-Feb-12			Bond Future	1	1,000,000	11,612.17	Client	Buy
10:28:54	R186 On 02-Feb-12			Bond Future	1	48,000,000	0.00	Member	Sell
11:01:05	R186 On 02-Feb-12			Bond Future	1	6,000,000	69,673.02	Client	Buy
11:01:06	R186 On 02-Feb-12			Bond Future	1	27,000,000	313,528.59	Client	Buy
11:01:06	R186 On 02-Feb-12			Bond Future	1	2,000,000	23,224.34	Client	Buy
11:01:06	R186 On 02-Feb-12			Bond Future	1	1,000,000	11,612.17	Client	Buy
11:01:06	R186 On 02-Feb-12			Bond Future	1	3,000,000	34,836.51	Client	Buy
11:01:06	R186 On 02-Feb-12			Bond Future	1	1,000,000	11,612.17	Client	Buy
11:01:06	R186 On 02-Feb-12			Bond Future	1	6,000,000	69,673.02	Client	Buy
11:01:06	R186 On 02-Feb-12			Bond Future	1	1,000,000	11,612.17	Client	Buy
<b>Total for R186 Bond Future</b>					<b>10</b>	<b>96,000,000</b>	<b>557,384.16</b>		
9:40:01	R207 On 02-Feb-12			Bond Future	1	3,200,000	30,257.62	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	900,000	8,509.95	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	100,000	945.55	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	100,000	945.55	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	300,000	2,836.65	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	400,000	3,782.20	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	200,000	1,891.10	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	500,000	4,727.75	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	42,400,000	400,913.41	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	400,000	3,782.20	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	36,800,000	347,962.58	Client	Buy
9:40:01	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	42,400,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	36,800,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	3,200,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	900,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	400,000	0.00	Member	Sell
9:40:01	R207 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	42,000,000	397,154.39	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	109,500,000	1,035,438.24	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	300,000	2,836.82	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	200,000	1,891.21	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	900,000	8,510.45	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	800,000	7,564.85	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	2,700,000	25,531.35	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	27,500,000	260,041.57	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	2,500,000	23,640.14	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,456.06	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	3,500,000	33,096.20	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	37,000,000	349,874.11	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	16,000,000	151,296.91	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	1,000,000	9,456.06	Client	Buy
16:27:56	R207 On 02-Feb-12			Bond Future	1	42,000,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	2,500,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	27,500,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	1,000,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	37,000,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	16,000,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	3,500,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	109,500,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	900,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	800,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
16:27:56	R207 On 02-Feb-12			Bond Future	1	2,700,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	100,000	945.61	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	300,000	2,836.82	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	500,000	4,728.03	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	500,000	4,728.03	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	300,000	2,836.82	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	4,700,000	44,443.47	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	1,700,000	16,075.30	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	1,200,000	11,347.27	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	100,000	945.61	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	100,000	945.61	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	500,000	4,728.03	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	500,000	4,728.03	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	300,000	2,836.82	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	1,100,000	10,401.66	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	2,700,000	25,531.35	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	800,000	7,564.85	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	61,500,000	581,547.51	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	5,700,000	53,899.52	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	3,900,000	36,878.62	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	11,600,000	109,690.26	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	600,000	5,673.63	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	800,000	7,564.85	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	600,000	5,673.63	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	101,300,000	957,898.57	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	53,400,000	504,953.44	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	3,000,000	28,368.17	Client	Buy
17:05:38	R207 On 02-Feb-12			Bond Future	1	11,600,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	5,700,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	61,500,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	3,900,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	800,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	600,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	600,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	2,700,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	3,000,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	101,300,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	800,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	4,700,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	1,200,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	1,700,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	53,400,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
17:05:38	R207 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Member	Sell
<b>Total for R207 Bond Future</b>					<b>102</b>	<b>1,176,000,000</b>	<b>5,560,114.43</b>		
9:49:32	R208 On 02-Feb-12			Bond Future	1	700,000	6,477.69	Client	Buy
9:49:32	R208 On 02-Feb-12			Bond Future	1	36,700,000	339,616.11	Client	Buy
9:49:32	R208 On 02-Feb-12			Bond Future	1	2,600,000	24,060.00	Client	Buy
9:49:32	R208 On 02-Feb-12			Bond Future	1	2,600,000	0.00	Member	Sell
9:49:32	R208 On 02-Feb-12			Bond Future	1	700,000	0.00	Member	Sell
9:49:32	R208 On 02-Feb-12			Bond Future	1	36,700,000	0.00	Member	Sell
16:27:56	R208 On 02-Feb-12			Bond Future	1	4,500,000	41,636.98	Client	Buy
16:27:56	R208 On 02-Feb-12			Bond Future	1	2,500,000	23,131.66	Client	Buy
16:27:56	R208 On 02-Feb-12			Bond Future	1	4,500,000	0.00	Member	Sell
16:27:56	R208 On 02-Feb-12			Bond Future	1	2,500,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	1,300,000	12,028.46	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	200,000	1,850.53	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	600,000	5,551.60	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	300,000	2,775.80	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	300,000	2,775.80	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	400,000	3,701.06	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	1,600,000	14,804.26	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	10,300,000	95,302.42	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	1,600,000	14,804.26	Client	Buy
16:54:15	R208 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	600,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	1,300,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	400,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:54:15	R208 On 02-Feb-12			Bond Future	1	10,300,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	2,200,000	20,355.86	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	1,400,000	12,953.73	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	300,000	2,775.80	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	200,000	1,850.53	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	200,000	1,850.53	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	3,600,000	33,309.58	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	3,500,000	32,384.32	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	3,500,000	0.00	Client	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	925.27	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	3,600,000	33,309.58	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	300,000	2,775.80	Client	Buy
16:59:27	R208 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	2,200,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	200,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	3,600,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	300,000	0.00	Member	Sell
16:59:27	R208 On 02-Feb-12			Bond Future	1	3,600,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R208 Bond Future</b>					<b>68</b>	<b>160,000,000</b>	<b>740,260.28</b>		
10:36:00	R209 On 02-Feb-12			Bond Future	1	500,000	3,776.36	Client	Buy
10:36:00	R209 On 02-Feb-12			Bond Future	1	500,000	0.00	Member	Sell
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>1,000,000</b>	<b>3,776.36</b>		
<b>Grand Total for all Instruments</b>					<b>184</b>	<b>1,752,600,000</b>	<b>8,866,466.57</b>		