



# Derivatives Matched Trades Report

Report for 08/09/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:54:27	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Client	Sell
14:54:27	JIBAR FUTURE 21-Dec-11			Jibar Tradeable Future	1	20,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>40,000,000</b>	<b>0.00</b>		
9:23:25	R186 On 03-Nov-11			Bond Future	1	8,800,000	0.00	Client	Sell
9:23:25	R186 On 03-Nov-11			Bond Future	1	12,200,000	155,964.46	Member	Buy
10:22:36	R186 On 03-Nov-11			Bond Future	1	2,700,000	0.00	Client	Sell
10:22:36	R186 On 03-Nov-11			Bond Future	1	700,000	0.00	Client	Sell
13:18:58	R186 On 03-Nov-11	8.75	Call	Bond Future	1	24,000,000	0.00	Client	Sell
13:18:58	R186 On 03-Nov-11	8.75	Call	Bond Future	1	560,000,000	0.00	Member	Buy
13:44:38	R186 On 02-Feb-12	6.75	Call	Bond Future	1	6,000,000	0.00	Member	Sell
13:44:38	R186 On 02-Feb-12	6.75	Call	Bond Future	1	600,000,000	0.00	Member	Buy
13:44:38	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Member	Buy
13:44:38	R186 On 02-Feb-12	7.75	Call	Bond Future	1	600,000,000	0.00	Member	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	8,000,000	0.00	Client	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Client	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	23,000,000	0.00	Client	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	35,000,000	0.00	Client	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	3,000,000	0.00	Client	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	23,000,000	0.00	Member	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	35,000,000	0.00	Member	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Member	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	3,000,000	0.00	Member	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	8,000,000	0.00	Member	Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	23,000,000	0.00	Member	Buy
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	35,000,000	0.00	Member	Buy
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	3,000,000	0.00	Member	Buy
16:07:36	R186 On 02-Feb-12	6.75	Call	Bond Future	1	8,000,000	0.00	Member	Buy
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Client	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	36,000,000	0.00	Client	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Client	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	42,000,000	0.00	Client	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	36,000,000	0.00	Client	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Client	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	150,000,000	0.00	Client	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Member	Buy
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Member	Buy
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	42,000,000	0.00	Member	Buy
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Member	Buy
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	36,000,000	0.00	Member	Buy
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	150,000,000	0.00	Member	Buy
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	36,000,000	0.00	Member	Buy
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Member	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Member	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	42,000,000	0.00	Member	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Member	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	36,000,000	0.00	Member	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	150,000,000	0.00	Member	Sell
16:07:37	R186 On 02-Feb-12	6.75	Call	Bond Future	1	36,000,000	0.00	Member	Sell
16:13:47	R186 On 03-Nov-11	8.75	Call	Bond Future	1	29,000,000	0.00	Client	Sell
16:15:18	R186 On 03-Nov-11	8.75	Call	Bond Future	1	27,000,000	0.00	Client	Sell
16:15:20	R186 On 02-Feb-12	6.75	Call	Bond Future	1	60,000,000	0.00	Client	Sell
16:15:20	R186 On 02-Feb-12	6.75	Call	Bond Future	1	23,000,000	0.00	Client	Sell
16:15:20	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Client	Sell
16:15:20	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Member	Buy
16:15:20	R186 On 02-Feb-12	6.75	Call	Bond Future	1	60,000,000	0.00	Member	Buy
16:15:20	R186 On 02-Feb-12	6.75	Call	Bond Future	1	23,000,000	0.00	Member	Buy
16:15:20	R186 On 02-Feb-12	6.75	Call	Bond Future	1	17,000,000	0.00	Member	Sell
16:15:20	R186 On 02-Feb-12	6.75	Call	Bond Future	1	60,000,000	0.00	Member	Sell
16:15:20	R186 On 02-Feb-12	6.75	Call	Bond Future	1	23,000,000	0.00	Member	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Client	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	28,000,000	0.00	Client	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	4,000,000	0.00	Client	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	21,000,000	0.00	Client	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	8,000,000	0.00	Client	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	21,000,000	0.00	Member	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	4,000,000	0.00	Member	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	8,000,000	0.00	Member	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	28,000,000	0.00	Member	Sell
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	21,000,000	0.00	Member	Buy
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	4,000,000	0.00	Member	Buy
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Member	Buy
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	8,000,000	0.00	Member	Buy
16:15:21	R186 On 02-Feb-12	6.75	Call	Bond Future	1	28,000,000	0.00	Member	Buy
16:16:23	R186 On 03-Nov-11	8.75	Call	Bond Future	1	44,000,000	0.00	Client	Sell
16:16:46	R186 On 03-Nov-11	8.75	Call	Bond Future	1	22,000,000	0.00	Client	Sell
16:17:15	R186 On 03-Nov-11	8.75	Call	Bond Future	1	33,000,000	0.00	Client	Sell
16:17:38	R186 On 03-Nov-11	8.75	Call	Bond Future	1	130,000,000	0.00	Client	Sell
16:18:01	R186 On 03-Nov-11	8.75	Call	Bond Future	1	28,000,000	0.00	Client	Sell
16:18:49	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Client	Buy
16:18:49	R186 On 02-Feb-12	6.75	Call	Bond Future	1	22,000,000	0.00	Client	Sell
16:19:10	R186 On 02-Feb-12	6.75	Call	Bond Future	1	36,000,000	0.00	Client	Buy
16:19:10	R186 On 02-Feb-12	6.75	Call	Bond Future	1	36,000,000	0.00	Client	Sell
16:31:06	R186 On 02-Feb-12	6.75	Call	Bond Future	1	6,000,000	0.00	Client	Sell
16:31:06	R186 On 02-Feb-12	6.75	Call	Bond Future	1	6,000,000	0.00	Member	Buy
16:32:00	R186 On 03-Nov-11	8.75	Call	Bond Future	1	31,200,000	0.00	Client	Sell
16:32:21	R186 On 03-Nov-11	8.75	Call	Bond Future	1	15,000,000	0.00	Client	Sell
16:32:44	R186 On 03-Nov-11	8.75	Call	Bond Future	1	3,000,000	0.00	Client	Sell
16:33:23	R186 On 03-Nov-11	8.75	Call	Bond Future	1	7,000,000	0.00	Client	Sell
16:33:43	R186 On 03-Nov-11	8.75	Call	Bond Future	1	18,000,000	0.00	Client	Sell
16:34:00	R186 On 03-Nov-11	8.75	Call	Bond Future	1	4,000,000	0.00	Client	Sell
16:35:50	R186 On 03-Nov-11	8.75	Call	Bond Future	1	5,800,000	0.00	Client	Sell
16:36:09	R186 On 03-Nov-11	8.75	Call	Bond Future	1	20,000,000	0.00	Client	Sell
16:36:32	R186 On 03-Nov-11	8.75	Call	Bond Future	1	8,000,000	0.00	Client	Sell
16:37:03	R186 On 03-Nov-11	8.75	Call	Bond Future	1	54,000,000	0.00	Client	Sell
16:40:03	R186 On 03-Nov-11	8.75	Call	Bond Future	1	15,000,000	0.00	Client	Sell
16:42:30	R186 On 03-Nov-11	8.75	Call	Bond Future	1	20,000,000	0.00	Client	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	6,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	22,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	28,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	60,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	4,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	21,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	8,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	8,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	23,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	35,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	3,000,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	150,000,000	0.00	Client	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	35,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	3,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	8,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	21,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	4,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	6,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	22,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	8,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	60,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	28,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	23,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	150,000,000	0.00	Member	Buy
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	35,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	3,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	8,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	21,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	4,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	6,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	22,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	8,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	60,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	28,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	23,000,000	0.00	Member	Sell
16:45:56	R186 On 02-Feb-12	7.75	Call	Bond Future	1	150,000,000	0.00	Member	Sell
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	23,000,000	0.00	Client	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Client	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	22,000,000	0.00	Client	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	42,000,000	0.00	Client	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	36,000,000	0.00	Client	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	36,000,000	0.00	Client	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	22,000,000	0.00	Client	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	17,000,000	0.00	Member	Sell
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	22,000,000	0.00	Member	Sell
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	42,000,000	0.00	Member	Sell
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	22,000,000	0.00	Member	Sell
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	36,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	36,000,000	0.00	Member	Sell
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	23,000,000	0.00	Member	Sell
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	22,000,000	0.00	Member	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	42,000,000	0.00	Member	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	22,000,000	0.00	Member	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	36,000,000	0.00	Member	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	36,000,000	0.00	Member	Buy
16:45:57	R186 On 02-Feb-12	7.75	Call	Bond Future	1	23,000,000	0.00	Member	Buy
16:54:03	R186 On 03-Nov-11	8.75	Call	Bond Future	1	22,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>158</b>	<b>6,060,400,000</b>	<b>155,964.46</b>		
9:45:51	R203 On 03-Nov-11			Bond Future	1	1,800,000	0.00	Client	Sell
9:45:51	R203 On 03-Nov-11			Bond Future	1	7,700,000	81,953.76	Member	Buy
10:15:12	R203 On 03-Nov-11			Bond Future	1	1,700,000	0.00	Client	Sell
10:15:12	R203 On 03-Nov-11			Bond Future	1	2,000,000	0.00	Client	Sell
10:15:12	R203 On 03-Nov-11			Bond Future	1	2,200,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>5</b>	<b>15,400,000</b>	<b>81,953.76</b>		
11:16:45	R204 On 03-Nov-11			Bond Future	1	300,000	0.00	Client	Sell
11:16:45	R204 On 03-Nov-11			Bond Future	1	300,000	3,189.13	Member	Buy
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>600,000</b>	<b>3,189.13</b>		
11:16:45	R207 On 03-Nov-11			Bond Future	1	40,000,000	401,731.16	Client	Buy
11:16:45	R207 On 03-Nov-11			Bond Future	1	40,000,000	0.00	Member	Sell
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>80,000,000</b>	<b>401,731.16</b>		
<b>Grand Total for all Instruments</b>					<b>169</b>	<b>6,196,400,000</b>	<b>642,838.51</b>		