



# Derivatives Matched Trades Report

Report for 02/08/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:19:05	ALBI On 04-Aug-11			Index Future	1	50,000	0.00	Member	Buy
9:19:05	ALBI On 04-Aug-11			Index Future	1	50,000	0.00	Client	Sell
13:38:10	ALBI On 04-Aug-11			Index Future	1	5,680,000	0.00	Member	Buy
13:38:10	ALBI On 04-Aug-11			Index Future	1	2,340,000	0.00	Client	Sell
13:38:10	ALBI On 03-Nov-11			Index Future	1	5,680,000	0.00	Member	Sell
13:38:10	ALBI On 03-Nov-11			Index Future	1	2,340,000	0.00	Member	Buy
16:32:08	ALBI On 04-Aug-11			Index Future	1	3,020,000	0.00	Client	Sell
16:32:08	ALBI On 04-Aug-11			Index Future	1	320,000	0.00	Client	Sell
16:34:45	ALBI On 03-Nov-11			Index Future	1	320,000	0.00	Member	Buy
16:34:45	ALBI On 03-Nov-11			Index Future	1	3,020,000	0.00	Member	Buy
16:36:07	ALBI On 04-Aug-11			Index Future	1	2,340,000	0.00	Member	Sell
16:36:07	ALBI On 04-Aug-11			Index Future	1	2,340,000	0.00	Client	Buy
16:36:29	ALBI On 04-Aug-11			Index Future	1	3,020,000	0.00	Member	Sell
16:36:29	ALBI On 04-Aug-11			Index Future	1	3,020,000	0.00	Client	Buy
16:36:35	ALBI On 04-Aug-11			Index Future	1	320,000	0.00	Member	Sell
16:36:35	ALBI On 04-Aug-11			Index Future	1	320,000	0.00	Client	Buy
16:43:24	ALBI On 03-Nov-11			Index Future	1	2,340,000	0.00	Member	Sell
16:43:24	ALBI On 03-Nov-11			Index Future	1	2,340,000	0.00	Client	Buy
16:43:41	ALBI On 03-Nov-11			Index Future	1	320,000	0.00	Member	Sell
16:43:41	ALBI On 03-Nov-11			Index Future	1	320,000	0.00	Client	Buy
16:43:48	ALBI On 03-Nov-11			Index Future	1	3,020,000	0.00	Member	Sell
16:43:48	ALBI On 03-Nov-11			Index Future	1	3,020,000	0.00	Client	Buy
16:44:00	ALBI On 04-Aug-11			Index Future	1	2,340,000	0.00	Member	Buy
16:44:00	ALBI On 04-Aug-11			Index Future	1	2,340,000	0.00	Client	Sell
16:44:10	ALBI On 04-Aug-11			Index Future	1	3,020,000	0.00	Member	Buy
16:44:10	ALBI On 04-Aug-11			Index Future	1	3,020,000	0.00	Client	Sell
16:44:19	ALBI On 04-Aug-11			Index Future	1	320,000	0.00	Member	Buy
16:44:19	ALBI On 04-Aug-11			Index Future	1	320,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for ALBI Index Future</b>					<b>28</b>	<b>56,900,000</b>	<b>0.00</b>		
16:46:34	ANY DAY EXPIRY	On 03-Aug-11		Can-Do Future	1	500,000	0.00	Client	Sell
16:46:34	ANY DAY EXPIRY	On 03-Aug-11		Can-Do Future	1	500,000	0.00	Client	Buy
16:46:34	ANY DAY EXPIRY	On 03-Aug-11		Can-Do Future	1	500,000	0.00	Client	Sell
16:46:34	ANY DAY EXPIRY	On 03-Aug-11		Can-Do Future	1	500,000	0.00	Client	Buy
<b>Total for ANY DAY EXPIRY CAAF \$ Can-Do Future</b>					<b>4</b>	<b>2,000,000</b>	<b>0.00</b>		
10:40:04	JIBAR FUTURE	On 19-Jun-13		Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
10:40:04	JIBAR FUTURE	On 19-Jun-13		Jibar Tradeable Future	1	25,000,000	0.00	Client	Buy
16:33:18	JIBAR FUTURE	On 19-Oct-11		Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
16:33:18	JIBAR FUTURE	On 19-Oct-11		Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>250,000,000</b>	<b>0.00</b>		
14:58:47	R157 On	03-Nov-11		Bond Future	1	40,500,000	0.00	Member	Sell
14:58:47	R157 On	03-Nov-11		Bond Future	1	9,500,000	116,193.23	Client	Buy
14:58:47	R157 On	04-Aug-11		Bond Future	1	40,500,000	515,826.75	Member	Buy
14:58:47	R157 On	04-Aug-11		Bond Future	1	9,500,000	0.00	Client	Sell
15:35:23	R157 On	04-Aug-11		Bond Future	1	31,000,000	0.00	Client	Sell
15:35:36	R157 On	03-Nov-11		Bond Future	1	31,000,000	379,156.85	Client	Buy
<b>Total for R157 Bond Future</b>					<b>6</b>	<b>162,000,000</b>	<b>1,011,176.82</b>		
9:50:12	R186 On	03-Nov-11		Bond Future	1	70,000,000	847,411.18	Member	Buy
9:50:12	R186 On	03-Nov-11		Bond Future	1	2,700,000	0.00	Client	Sell
10:54:02	R186 On	03-Nov-11		Bond Future	1	15,500,000	0.00	Client	Sell
10:54:02	R186 On	03-Nov-11		Bond Future	1	33,000,000	0.00	Client	Sell
10:54:02	R186 On	03-Nov-11		Bond Future	1	14,800,000	0.00	Client	Sell
10:54:02	R186 On	03-Nov-11		Bond Future	1	4,000,000	0.00	Client	Sell
14:58:47	R186 On	03-Nov-11		Bond Future	1	579,200,000	7,033,696.49	Member	Buy
14:58:47	R186 On	03-Nov-11		Bond Future	1	379,200,000	0.00	Client	Sell
14:58:47	R186 On	04-Aug-11		Bond Future	1	579,200,000	0.00	Member	Sell
14:58:47	R186 On	04-Aug-11		Bond Future	1	379,200,000	4,542,653.70	Client	Buy
15:35:56	R186 On	03-Nov-11		Bond Future	1	200,000,000	0.00	Client	Sell
15:36:12	R186 On	04-Aug-11		Bond Future	1	200,000,000	2,395,914.40	Client	Buy
16:05:33	R186 On	03-Nov-11		Bond Future	1	64,500,000	787,276.94	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:05:33	R186 On 03-Nov-11			Bond Future	1	3,600,000	0.00	Client	Sell
17:19:21	R186 On 03-Nov-11			Bond Future	1	2,500,000	0.00	Client	Sell
17:19:21	R186 On 03-Nov-11			Bond Future	1	14,300,000	0.00	Client	Sell
17:19:21	R186 On 03-Nov-11			Bond Future	1	30,400,000	0.00	Client	Sell
17:19:21	R186 On 03-Nov-11			Bond Future	1	13,700,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>18</b>	<b>2,585,800,000</b>	<b>15,606,952.71</b>		
10:02:01	R197 On 03-Nov-11			Bond Future	1	8,000,000	0.00	Member	Sell
10:02:01	R197 On 03-Nov-11			Bond Future	1	1,600,000	38,318.52	Client	Buy
11:59:03	R197 On 03-Nov-11			Bond Future	1	6,400,000	153,274.09	Client	Buy
<b>Total for R197 Bond Future</b>					<b>3</b>	<b>16,000,000</b>	<b>191,592.62</b>		
10:52:00	R204 On 03-Nov-11			Bond Future	1	900,000	9,217.07	Member	Buy
10:52:00	R204 On 03-Nov-11			Bond Future	1	900,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>1,800,000</b>	<b>9,217.07</b>		
10:55:51	R206 On 03-Nov-11			Bond Future	1	1,257,700,000	13,064,232.98	Member	Buy
10:55:51	R206 On 03-Nov-11			Bond Future	1	2,600,000	0.00	Client	Sell
10:55:51	R206 On 04-Aug-11			Bond Future	1	36,000,000	368,996.83	Client	Buy
11:12:31	R206 On 03-Nov-11			Bond Future	1	212,600,000	0.00	Client	Sell
11:12:31	R206 On 03-Nov-11			Bond Future	1	28,000,000	0.00	Client	Sell
11:18:05	R206 On 04-Aug-11			Bond Future	1	986,600,000	0.00	Member	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	5,500,000	0.00	Client	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	19,300,000	0.00	Client	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	43,000,000	0.00	Client	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	50,500,000	0.00	Client	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	5,000,000	0.00	Client	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	200,000	0.00	Client	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	8,900,000	0.00	Client	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	5,400,000	0.00	Client	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	23,000,000	0.00	Client	Sell
11:38:14	R206 On 03-Nov-11			Bond Future	1	5,600,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	2,000,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	6,500,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	48,500,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	26,500,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	12,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	3,500,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	15,300,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	441,500,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	2,600,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	17,500,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	4,500,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	184,000,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	6,500,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	3,000,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	41,500,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	4,000,000	0.00	Client	Sell
11:38:15	R206 On 03-Nov-11			Bond Future	1	20,500,000	0.00	Client	Sell
11:38:16	R206 On 03-Nov-11			Bond Future	1	5,200,000	0.00	Client	Sell
11:47:46	R206 On 04-Aug-11			Bond Future	1	5,100,000	52,274.55	Client	Buy
11:47:46	R206 On 04-Aug-11			Bond Future	1	2,000,000	20,499.82	Client	Buy
11:47:46	R206 On 04-Aug-11			Bond Future	1	17,700,000	181,423.44	Client	Buy
11:47:46	R206 On 04-Aug-11			Bond Future	1	10,000,000	102,499.12	Client	Buy
11:47:46	R206 On 04-Aug-11			Bond Future	1	3,000,000	30,749.74	Client	Buy
11:47:46	R206 On 04-Aug-11			Bond Future	1	2,400,000	24,599.79	Client	Buy
11:47:46	R206 On 04-Aug-11			Bond Future	1	3,900,000	39,974.66	Client	Buy
11:47:46	R206 On 04-Aug-11			Bond Future	1	32,000,000	327,997.18	Client	Buy
11:47:46	R206 On 04-Aug-11			Bond Future	1	30,000,000	307,497.36	Client	Buy
11:47:46	R206 On 04-Aug-11			Bond Future	1	1,200,000	12,299.89	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	6,600,000	67,649.42	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	30,000,000	307,497.36	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	300,000	3,074.97	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	6,000,000	61,499.47	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	14,100,000	144,523.76	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	351,000,000	3,597,719.11	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	3,900,000	39,974.66	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	1,800,000	18,449.84	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	40,000,000	409,996.48	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	3,000,000	30,749.74	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	19,000,000	194,748.33	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	1,800,000	18,449.84	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	4,800,000	49,199.58	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	135,000,000	1,383,738.12	Client	Buy
11:47:47	R206 On 04-Aug-11			Bond Future	1	4,500,000	46,124.60	Client	Buy
11:47:48	R206 On 04-Aug-11			Bond Future	1	2,100,000	21,524.82	Client	Buy
11:47:48	R206 On 04-Aug-11			Bond Future	1	16,000,000	163,998.59	Client	Buy
11:47:48	R206 On 04-Aug-11			Bond Future	1	1,400,000	14,349.88	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:47:48	R206 On 04-Aug-11			Bond Future	1	2,400,000	24,599.79	Client	Buy
11:47:48	R206 On 04-Aug-11			Bond Future	1	3,000,000	30,749.74	Client	Buy
11:47:48	R206 On 04-Aug-11			Bond Future	1	159,000,000	1,629,736.01	Client	Buy
11:47:48	R206 On 04-Aug-11			Bond Future	1	3,000,000	30,749.74	Client	Buy
11:47:48	R206 On 04-Aug-11			Bond Future	1	12,000,000	122,998.94	Client	Buy
11:47:48	R206 On 04-Aug-11			Bond Future	1	22,600,000	231,648.01	Client	Buy
<b>Total for R206 Bond Future</b>					<b>69</b>	<b>4,488,600,000</b>	<b>23,176,796.16</b>		
9:02:30	R207 On 03-Nov-11	7.90	Call	Bond Future	1	200,000,000	0.00	Member	Sell
9:02:30	R207 On 03-Nov-11	7.90	Call	Bond Future	1	200,000,000	0.00	Member	Buy
9:02:30	R207 On 03-Nov-11	8.15	Put	Bond Future	1	200,000,000	0.00	Member	Buy
9:02:30	R207 On 03-Nov-11	8.15	Put	Bond Future	1	200,000,000	0.00	Member	Sell
9:02:30	R207 On 03-Nov-11	8.35	Put	Bond Future	1	200,000,000	0.00	Member	Sell
9:02:30	R207 On 03-Nov-11	8.35	Put	Bond Future	1	200,000,000	0.00	Member	Buy
10:14:54	R207 On 03-Nov-11	7.90	Call	Bond Future	1	900,000	0.00	Member	Sell
10:14:54	R207 On 03-Nov-11	7.90	Call	Bond Future	1	200,000,000	0.00	Member	Buy
10:14:54	R207 On 03-Nov-11	8.35	Put	Bond Future	1	900,000	0.00	Member	Sell
10:14:54	R207 On 03-Nov-11	8.35	Put	Bond Future	1	200,000,000	0.00	Member	Buy
11:17:06	R207 On 03-Nov-11	8.15	Put	Bond Future	1	900,000	0.00	Member	Buy
11:17:06	R207 On 03-Nov-11	8.15	Put	Bond Future	1	200,000,000	0.00	Member	Sell
17:03:51	R207 On 03-Nov-11	7.90	Call	Bond Future	1	42,300,000	0.00	Client	Sell
17:03:51	R207 On 03-Nov-11	7.90	Call	Bond Future	1	30,000,000	0.00	Client	Sell
17:03:52	R207 On 03-Nov-11	7.90	Call	Bond Future	1	13,000,000	0.00	Client	Sell
17:03:52	R207 On 03-Nov-11	7.90	Call	Bond Future	1	75,000,000	0.00	Client	Sell
17:03:52	R207 On 03-Nov-11	7.90	Call	Bond Future	1	1,900,000	0.00	Client	Sell
17:03:52	R207 On 03-Nov-11	7.90	Call	Bond Future	1	2,400,000	0.00	Client	Sell
17:03:52	R207 On 03-Nov-11	7.90	Call	Bond Future	1	28,000,000	0.00	Client	Sell
17:03:52	R207 On 03-Nov-11	7.90	Call	Bond Future	1	6,500,000	0.00	Client	Sell
17:10:27	R207 On 03-Nov-11	8.15	Put	Bond Future	1	28,000,000	0.00	Client	Buy
17:10:27	R207 On 03-Nov-11	8.15	Put	Bond Future	1	2,400,000	0.00	Client	Buy
17:10:27	R207 On 03-Nov-11	8.15	Put	Bond Future	1	1,900,000	0.00	Client	Buy
17:10:27	R207 On 03-Nov-11	8.15	Put	Bond Future	1	75,000,000	0.00	Client	Buy
17:10:27	R207 On 03-Nov-11	8.15	Put	Bond Future	1	13,000,000	0.00	Client	Buy
17:10:27	R207 On 03-Nov-11	8.15	Put	Bond Future	1	42,300,000	0.00	Client	Buy
17:10:27	R207 On 03-Nov-11	8.15	Put	Bond Future	1	6,500,000	0.00	Client	Buy
17:10:27	R207 On 03-Nov-11	8.15	Put	Bond Future	1	30,000,000	0.00	Client	Buy
17:16:26	R207 On 03-Nov-11	8.35	Put	Bond Future	1	28,000,000	0.00	Client	Sell
17:16:27	R207 On 03-Nov-11	8.35	Put	Bond Future	1	2,400,000	0.00	Client	Sell
17:16:27	R207 On 03-Nov-11	8.35	Put	Bond Future	1	1,900,000	0.00	Client	Sell
17:16:27	R207 On 03-Nov-11	8.35	Put	Bond Future	1	75,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:16:27	R207 On 03-Nov-11	8.35	Put	Bond Future	1	13,000,000	0.00	Client	Sell
17:16:27	R207 On 03-Nov-11	8.35	Put	Bond Future	1	42,300,000	0.00	Client	Sell
17:16:27	R207 On 03-Nov-11	8.35	Put	Bond Future	1	6,500,000	0.00	Client	Sell
17:16:27	R207 On 03-Nov-11	8.35	Put	Bond Future	1	30,000,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>36</b>	<b>2,400,000,000</b>	<b>0.00</b>		
10:56:33	R208 On 03-Nov-11			Bond Future	1	4,900,000	44,621.56	Member	Buy
10:56:56	R208 On 03-Nov-11			Bond Future	1	400,000	0.00	Client	Sell
11:03:13	R208 On 03-Nov-11			Bond Future	1	400,000	0.00	Client	Sell
11:03:13	R208 On 03-Nov-11			Bond Future	1	3,600,000	0.00	Client	Sell
11:03:13	R208 On 03-Nov-11			Bond Future	1	500,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>5</b>	<b>9,800,000</b>	<b>44,621.56</b>		
9:54:57	R210 On 03-Nov-11			Bond Future	1	10,000,000	0.00	Member	Sell
9:54:57	R210 On 03-Nov-11			Bond Future	1	5,200,000	68,839.21	Client	Buy
9:54:57	R210 On 04-Aug-11			Bond Future	1	10,000,000	132,170.20	Member	Buy
9:54:57	R210 On 04-Aug-11			Bond Future	1	400,000	0.00	Client	Sell
13:02:48	R210 On 03-Nov-11			Bond Future	1	100,000	1,323.83	Client	Buy
13:02:48	R210 On 03-Nov-11			Bond Future	1	400,000	5,295.32	Client	Buy
13:02:48	R210 On 03-Nov-11			Bond Future	1	900,000	11,914.48	Client	Buy
13:02:48	R210 On 03-Nov-11			Bond Future	1	2,400,000	31,771.94	Client	Buy
13:02:48	R210 On 03-Nov-11			Bond Future	1	100,000	1,323.83	Client	Buy
13:02:48	R210 On 03-Nov-11			Bond Future	1	100,000	1,323.83	Client	Buy
13:02:48	R210 On 03-Nov-11			Bond Future	1	400,000	5,295.32	Client	Buy
13:02:49	R210 On 03-Nov-11			Bond Future	1	300,000	3,971.49	Client	Buy
13:02:49	R210 On 03-Nov-11			Bond Future	1	100,000	1,323.83	Client	Buy
13:54:45	R210 On 04-Aug-11			Bond Future	1	100,000	0.00	Client	Sell
13:54:45	R210 On 04-Aug-11			Bond Future	1	5,200,000	0.00	Client	Sell
13:54:45	R210 On 04-Aug-11			Bond Future	1	100,000	0.00	Client	Sell
13:54:45	R210 On 04-Aug-11			Bond Future	1	300,000	0.00	Client	Sell
13:54:45	R210 On 04-Aug-11			Bond Future	1	400,000	0.00	Client	Sell
13:54:46	R210 On 04-Aug-11			Bond Future	1	100,000	0.00	Client	Sell
13:54:46	R210 On 04-Aug-11			Bond Future	1	100,000	0.00	Client	Sell
13:54:46	R210 On 04-Aug-11			Bond Future	1	2,400,000	0.00	Client	Sell
13:54:46	R210 On 04-Aug-11			Bond Future	1	900,000	0.00	Client	Sell
<b>Total for R210 Bond Future</b>					<b>22</b>	<b>40,000,000</b>	<b>264,553.29</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:17:55	R212 On 04-Aug-11			Bond Future	1	9,000,000	96,302.70	Member	Buy
12:17:55	R212 On 04-Aug-11			Bond Future	1	9,000,000	0.00	Client	Sell
12:17:55	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,700.30	Member	Buy
12:17:55	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
12:17:55	R212 On 04-Aug-11			Bond Future	1	7,100,000	75,972.13	Member	Buy
12:17:55	R212 On 04-Aug-11			Bond Future	1	7,100,000	0.00	Client	Sell
12:17:55	R212 On 04-Aug-11			Bond Future	1	12,900,000	138,033.87	Member	Buy
12:17:55	R212 On 04-Aug-11			Bond Future	1	12,900,000	0.00	Client	Sell
12:17:55	R212 On 04-Aug-11			Bond Future	1	1,000,000	10,700.30	Member	Buy
12:17:55	R212 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
12:17:55	R212 On 04-Aug-11			Bond Future	1	87,900,000	940,556.37	Member	Buy
12:17:55	R212 On 04-Aug-11			Bond Future	1	87,900,000	0.00	Client	Sell
12:21:45	R212 On 04-Aug-11			Bond Future	1	13,800,000	147,664.14	Member	Buy
12:21:45	R212 On 04-Aug-11			Bond Future	1	13,800,000	0.00	Client	Sell
12:21:45	R212 On 04-Aug-11			Bond Future	1	2,500,000	26,750.75	Member	Buy
12:21:45	R212 On 04-Aug-11			Bond Future	1	2,500,000	0.00	Client	Sell
12:21:45	R212 On 04-Aug-11			Bond Future	1	15,600,000	166,924.68	Member	Buy
12:21:45	R212 On 04-Aug-11			Bond Future	1	15,600,000	0.00	Client	Sell
12:21:45	R212 On 04-Aug-11			Bond Future	1	1,800,000	19,260.54	Member	Buy
12:21:45	R212 On 04-Aug-11			Bond Future	1	1,800,000	0.00	Client	Sell
12:21:45	R212 On 04-Aug-11			Bond Future	1	13,000,000	139,103.90	Member	Buy
12:21:45	R212 On 04-Aug-11			Bond Future	1	13,000,000	0.00	Client	Sell
12:21:45	R212 On 04-Aug-11			Bond Future	1	7,600,000	81,322.28	Member	Buy
12:21:45	R212 On 04-Aug-11			Bond Future	1	7,600,000	0.00	Client	Sell
12:21:45	R212 On 04-Aug-11			Bond Future	1	5,700,000	60,991.71	Member	Buy
12:21:45	R212 On 04-Aug-11			Bond Future	1	5,700,000	0.00	Client	Sell
12:21:45	R212 On 04-Aug-11			Bond Future	1	2,000,000	21,400.60	Member	Buy
12:21:45	R212 On 04-Aug-11			Bond Future	1	2,000,000	0.00	Client	Sell
12:21:45	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,770.33	Member	Buy
12:21:45	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	13,800,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	13,800,000	149,879.04	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	2,500,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	2,500,000	27,152.00	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	15,600,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	15,600,000	169,428.48	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,800,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,800,000	19,549.44	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	7,100,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	7,100,000	77,111.68	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	12,900,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	12,900,000	140,104.32	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,000,000	10,860.80	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	9,000,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	9,000,000	97,747.20	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,000,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,000,000	10,860.80	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	87,900,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	87,900,000	954,664.32	Client	Buy
12:25:33	R212 On 04-Aug-11			Bond Future	1	24,000,000	256,807.20	Member	Buy
12:25:33	R212 On 04-Aug-11			Bond Future	1	24,000,000	0.00	Client	Sell
12:25:33	R212 On 04-Aug-11			Bond Future	1	1,100,000	11,770.33	Member	Buy
12:25:33	R212 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	2,000,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	2,000,000	21,721.60	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,100,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,100,000	11,946.88	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	24,000,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	24,000,000	260,659.20	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,100,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	1,100,000	11,946.88	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	13,000,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	13,000,000	141,190.40	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	7,600,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	7,600,000	82,542.08	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	5,700,000	0.00	Member	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	5,700,000	61,906.56	Client	Buy
12:25:33	R212 On 04-Aug-11			Bond Future	1	3,500,000	0.00	Member	Sell
12:25:33	R212 On 04-Aug-11			Bond Future	1	3,500,000	37,451.05	Client	Buy
12:25:33	R212 On 04-Aug-11			Bond Future	1	30,100,000	0.00	Member	Sell
12:25:33	R212 On 04-Aug-11			Bond Future	1	30,100,000	322,079.03	Client	Buy
12:25:33	R212 On 04-Aug-11			Bond Future	1	13,500,000	0.00	Member	Sell
12:25:33	R212 On 04-Aug-11			Bond Future	1	13,500,000	144,454.05	Client	Buy
12:25:33	R212 On 04-Aug-11			Bond Future	1	14,700,000	0.00	Member	Sell
12:25:33	R212 On 04-Aug-11			Bond Future	1	14,700,000	157,294.41	Client	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	3,500,000	38,012.80	Member	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	3,500,000	0.00	Client	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	30,100,000	326,910.08	Member	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	30,100,000	0.00	Client	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	13,500,000	146,620.80	Member	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	13,500,000	0.00	Client	Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	2,700,000	29,324.16	Member	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	2,700,000	0.00	Client	Sell



Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:25:33	R212 On 03-Nov-11			Bond Future	1	14,700,000	159,653.76	Member	Buy
12:25:33	R212 On 03-Nov-11			Bond Future	1	14,700,000	0.00	Client	Sell
12:25:33	R212 On 04-Aug-11			Bond Future	1	2,700,000	0.00	Member	Sell
12:25:33	R212 On 04-Aug-11			Bond Future	1	2,700,000	28,890.81	Client	Buy
16:41:03	R212 On 03-Nov-11			Bond Future	1	2,700,000	0.00	Member	Sell
16:41:03	R212 On 03-Nov-11			Bond Future	1	2,700,000	29,425.41	Client	Buy
16:41:03	R212 On 03-Nov-11			Bond Future	1	14,700,000	0.00	Member	Sell
16:41:03	R212 On 03-Nov-11			Bond Future	1	14,700,000	160,205.01	Client	Buy
16:41:03	R212 On 03-Nov-11			Bond Future	1	3,500,000	0.00	Member	Sell
16:41:03	R212 On 03-Nov-11			Bond Future	1	3,500,000	38,144.05	Client	Buy
16:41:03	R212 On 03-Nov-11			Bond Future	1	30,100,000	0.00	Member	Sell
16:41:03	R212 On 03-Nov-11			Bond Future	1	30,100,000	328,038.83	Client	Buy
16:41:03	R212 On 03-Nov-11			Bond Future	1	13,500,000	0.00	Member	Sell
16:41:03	R212 On 03-Nov-11			Bond Future	1	13,500,000	147,127.05	Client	Buy
<b>Total for R212 Bond Future</b>					<b>98</b>	<b>1,215,400,000</b>	<b>6,558,935.11</b>		
<b>Grand Total for all Instruments</b>					<b>295</b>	<b>11,228,300,000</b>	<b>46,863,845.34</b>		