



Derivatives Matched Trades Report

Report for 07/07/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:37:12	R157 On 04-Aug-11			Bond Future	1	477,000,000	6,027,906.24	Member	Buy
15:37:12	R157 On 04-Aug-11			Bond Future	1	144,000,000	0.00	Client	Sell
15:46:40	R157 On 04-Aug-11			Bond Future	1	333,000,000	0.00	Client	Sell
Total for R157 Bond Future					3	954,000,000	6,027,906.24		
14:25:38	R186 On 03-Nov-11			Bond Future	1	6,000,000	0.00	Member	Sell
14:25:38	R186 On 03-Nov-11			Bond Future	1	6,000,000	72,183.17	Client	Buy
14:31:09	R186 On 03-Nov-11	8.10	Call	Bond Future	1	7,500,000	0.00	Client	Sell
14:31:09	R186 On 03-Nov-11	8.10	Call	Bond Future	1	127,500,000	0.00	Member	Buy
14:31:09	R186 On 03-Nov-11	8.35	Call	Bond Future	1	2,500,000	0.00	Client	Buy
14:31:09	R186 On 03-Nov-11	8.35	Call	Bond Future	1	42,500,000	0.00	Member	Sell
14:31:09	R186 On 03-Nov-11	8.55	Put	Bond Future	1	2,500,000	0.00	Client	Buy
14:31:09	R186 On 03-Nov-11	8.55	Put	Bond Future	1	42,500,000	0.00	Member	Sell
14:31:09	R186 On 03-Nov-11	9.10	Put	Bond Future	1	7,500,000	0.00	Client	Sell
14:31:09	R186 On 03-Nov-11	9.10	Put	Bond Future	1	127,500,000	0.00	Member	Buy
15:17:31	R186 On 04-Aug-11			Bond Future	1	35,000,000	414,408.68	Member	Buy
15:17:31	R186 On 04-Aug-11			Bond Future	1	7,000,000	0.00	Client	Sell
15:40:29	R186 On 04-Aug-11			Bond Future	1	28,000,000	0.00	Client	Sell
16:42:26	R186 On 03-Nov-11	8.10	Call	Bond Future	1	120,000,000	0.00	Client	Sell
16:42:50	R186 On 03-Nov-11	8.35	Call	Bond Future	1	40,000,000	0.00	Client	Buy
16:43:11	R186 On 03-Nov-11	8.55	Put	Bond Future	1	40,000,000	0.00	Client	Buy
16:43:35	R186 On 03-Nov-11	9.10	Put	Bond Future	1	120,000,000	0.00	Client	Sell
Total for R186 Bond Future					17	762,000,000	486,591.85		
15:14:18	R202 On 04-Aug-11			Bond Future	1	15,000,000	261,804.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:14:18	R202 On 04-Aug-11			Bond Future	1	20,000,000	0.00	Client	Sell
15:16:25	R202 On 04-Aug-11			Bond Future	1	5,000,000	87,268.00	Client	Buy
Total for R202 Bond Future					3	40,000,000	349,072.00		
15:37:12	R204 On 04-Aug-11			Bond Future	1	15,000,000	149,746.28	Member	Buy
15:37:12	R204 On 04-Aug-11			Bond Future	1	15,000,000	0.00	Client	Sell
Total for R204 Bond Future					2	30,000,000	149,746.28		
15:12:48	R207 On 04-Aug-11			Bond Future	1	39,000,000	367,147.95	Member	Buy
15:12:48	R207 On 04-Aug-11			Bond Future	1	29,000,000	0.00	Client	Sell
15:35:16	R207 On 04-Aug-11			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R207 Bond Future					3	78,000,000	367,147.95		
14:25:38	R208 On 03-Nov-11			Bond Future	1	4,000,000	0.00	Member	Sell
14:25:38	R208 On 03-Nov-11			Bond Future	1	4,000,000	36,012.68	Client	Buy
14:36:55	R208 On 03-Nov-11	7.95	Call	Bond Future	1	7,500,000	0.00	Client	Sell
14:36:55	R208 On 03-Nov-11	7.95	Call	Bond Future	1	199,500,000	0.00	Member	Buy
14:36:55	R208 On 03-Nov-11	8.20	Call	Bond Future	1	2,500,000	0.00	Client	Buy
14:36:55	R208 On 03-Nov-11	8.20	Call	Bond Future	1	66,500,000	0.00	Member	Sell
14:36:55	R208 On 03-Nov-11	8.40	Put	Bond Future	1	2,500,000	0.00	Client	Buy
14:36:55	R208 On 03-Nov-11	8.40	Put	Bond Future	1	66,500,000	0.00	Member	Sell
14:36:55	R208 On 03-Nov-11	8.90	Put	Bond Future	1	7,500,000	0.00	Client	Sell
14:36:55	R208 On 03-Nov-11	8.90	Put	Bond Future	1	199,500,000	0.00	Member	Buy
15:12:48	R208 On 04-Aug-11			Bond Future	1	15,000,000	138,015.95	Member	Buy
15:12:48	R208 On 04-Aug-11			Bond Future	1	15,000,000	0.00	Client	Sell
16:44:24	R208 On 03-Nov-11	7.95	Call	Bond Future	1	192,000,000	0.00	Client	Sell
16:45:31	R208 On 03-Nov-11	8.20	Call	Bond Future	1	64,000,000	0.00	Client	Buy
16:46:07	R208 On 03-Nov-11	8.40	Put	Bond Future	1	64,000,000	0.00	Client	Buy
16:46:29	R208 On 03-Nov-11	8.90	Put	Bond Future	1	192,000,000	0.00	Client	Sell
Total for R208 Bond Future					16	1,102,000,000	174,028.63		
Grand Total for all Instruments					44	2,966,000,000	7,554,492.94		