



# Derivatives Matched Trades Report

Report for 08/04/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:52:14	R186 On 03-Nov-11			Bond Future	1	100,000	1,182.33	Client	Buy
13:52:14	R186 On 03-Nov-11			Bond Future	1	30,900,000	0.00	Member	Sell
15:15:36	R186 On 03-Nov-11			Bond Future	1	19,100,000	225,824.44	Client	Buy
15:15:36	R186 On 03-Nov-11			Bond Future	1	4,300,000	50,840.06	Client	Buy
15:15:36	R186 On 03-Nov-11			Bond Future	1	2,100,000	24,828.86	Client	Buy
15:15:36	R186 On 03-Nov-11			Bond Future	1	2,000,000	23,646.54	Client	Buy
15:15:37	R186 On 03-Nov-11			Bond Future	1	1,000,000	11,823.27	Client	Buy
15:15:37	R186 On 03-Nov-11			Bond Future	1	600,000	7,093.96	Client	Buy
15:15:37	R186 On 03-Nov-11			Bond Future	1	600,000	7,093.96	Client	Buy
15:15:37	R186 On 03-Nov-11			Bond Future	1	400,000	4,729.31	Client	Buy
15:15:37	R186 On 03-Nov-11			Bond Future	1	400,000	4,729.31	Client	Buy
15:15:37	R186 On 03-Nov-11			Bond Future	1	300,000	3,546.98	Client	Buy
15:50:21	R186 On 03-Nov-11			Bond Future	1	23,200,000	273,686.46	Member	Buy
15:50:21	R186 On 03-Nov-11			Bond Future	1	23,100,000	0.00	Client	Sell
16:03:55	R186 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>15</b>	<b>108,200,000</b>	<b>639,025.47</b>		
13:52:14	R203 On 03-Nov-11			Bond Future	1	21,700,000	0.00	Member	Sell
13:52:14	R203 On 03-Nov-11			Bond Future	1	100,000	1,004.15	Client	Buy
15:10:05	R203 On 03-Nov-11			Bond Future	1	13,300,000	133,552.15	Client	Buy
15:10:05	R203 On 03-Nov-11			Bond Future	1	2,700,000	27,112.09	Client	Buy
15:10:05	R203 On 03-Nov-11			Bond Future	1	200,000	2,008.30	Client	Buy
15:10:05	R203 On 03-Nov-11			Bond Future	1	200,000	2,008.30	Client	Buy
15:10:05	R203 On 03-Nov-11			Bond Future	1	1,500,000	15,062.27	Client	Buy
15:10:05	R203 On 03-Nov-11			Bond Future	1	1,400,000	14,058.12	Client	Buy
15:10:05	R203 On 03-Nov-11			Bond Future	1	900,000	9,037.36	Client	Buy
15:10:05	R203 On 03-Nov-11			Bond Future	1	700,000	7,029.06	Client	Buy

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15:10:05	R203 On 03-Nov-11			Bond Future	1	400,000	4,016.61	Client	Buy
15:10:05	R203 On 03-Nov-11			Bond Future	1	200,000	2,008.30	Client	Buy
15:10:06	R203 On 03-Nov-11			Bond Future	1	100,000	1,004.15	Client	Buy
<b>Total for R203 Bond Future</b>					<b>13</b>	<b>43,400,000</b>	<b>217,900.88</b>		
13:52:14	R204 On 03-Nov-11			Bond Future	1	100,000	1,001.83	Client	Buy
13:52:14	R204 On 03-Nov-11			Bond Future	1	15,800,000	0.00	Member	Sell
15:18:10	R204 On 03-Nov-11			Bond Future	1	9,700,000	97,177.44	Client	Buy
15:18:10	R204 On 03-Nov-11			Bond Future	1	2,100,000	21,038.42	Client	Buy
15:18:10	R204 On 03-Nov-11			Bond Future	1	1,000,000	10,018.29	Client	Buy
15:18:10	R204 On 03-Nov-11			Bond Future	1	1,000,000	10,018.29	Client	Buy
15:18:10	R204 On 03-Nov-11			Bond Future	1	700,000	7,012.81	Client	Buy
15:18:11	R204 On 03-Nov-11			Bond Future	1	500,000	5,009.15	Client	Buy
15:18:11	R204 On 03-Nov-11			Bond Future	1	400,000	4,007.32	Client	Buy
15:18:11	R204 On 03-Nov-11			Bond Future	1	100,000	1,001.83	Client	Buy
15:18:11	R204 On 03-Nov-11			Bond Future	1	100,000	1,001.83	Client	Buy
15:18:11	R204 On 03-Nov-11			Bond Future	1	100,000	1,001.83	Client	Buy
<b>Total for R204 Bond Future</b>					<b>12</b>	<b>31,600,000</b>	<b>158,289.03</b>		
13:52:14	R208 On 03-Nov-11			Bond Future	1	29,500,000	0.00	Member	Sell
13:52:14	R208 On 03-Nov-11			Bond Future	1	100,000	889.20	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	17,900,000	159,166.98	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	3,900,000	34,678.84	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	1,900,000	16,894.82	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	200,000	1,778.40	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	1,900,000	16,894.82	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	1,400,000	12,448.81	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	900,000	8,002.81	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	600,000	5,335.21	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	400,000	3,556.80	Client	Buy
15:13:12	R208 On 03-Nov-11			Bond Future	1	300,000	2,667.60	Client	Buy
<b>Total for R208 Bond Future</b>					<b>12</b>	<b>59,000,000</b>	<b>262,314.30</b>		
13:52:14	R209 On 03-Nov-11			Bond Future	1	8,500,000	0.00	Member	Sell
13:52:14	R209 On 03-Nov-11			Bond Future	1	100,000	751.76	Client	Buy
15:07:13	R209 On 03-Nov-11			Bond Future	1	5,800,000	43,602.00	Client	Buy
15:07:13	R209 On 03-Nov-11			Bond Future	1	1,300,000	9,772.86	Client	Buy

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15:07:14	R209 On 03-Nov-11			Bond Future	1	600,000	4,510.55	Client	Buy
15:07:14	R209 On 03-Nov-11			Bond Future	1	300,000	2,255.28	Client	Buy
15:07:14	R209 On 03-Nov-11			Bond Future	1	200,000	1,503.52	Client	Buy
15:07:14	R209 On 03-Nov-11			Bond Future	1	100,000	751.76	Client	Buy
15:07:14	R209 On 03-Nov-11			Bond Future	1	100,000	751.76	Client	Buy
<b>Total for R209 Bond Future</b>					<b>9</b>	<b>17,000,000</b>	<b>63,899.48</b>		
<b>Grand Total for all Instruments</b>					<b>61</b>	<b>259,200,000</b>	<b>1,341,429.15</b>		