



Derivatives Matched Trades Report

Report for 17/10/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:42:41	R202 On 03-Nov-11			Bond Future	1	17,000,000	298,496.20	Client	Buy
16:42:41	R202 On 03-Nov-11			Bond Future	1	17,000,000	0.00	Member	Sell
Total for R202 Bond Future					2	34,000,000	298,496.20		
11:01:12	R206 On 03-Nov-11			Bond Future	1	5,900,000	62,248.62	Client	Buy
11:01:12	R206 On 03-Nov-11			Bond Future	1	150,000,000	0.00	Member	Sell
11:19:44	R206 On 03-Nov-11			Bond Future	1	2,500,000	26,376.53	Client	Buy
11:19:44	R206 On 03-Nov-11			Bond Future	1	1,500,000	15,825.92	Client	Buy
11:19:44	R206 On 03-Nov-11			Bond Future	1	500,000	5,275.31	Client	Buy
11:19:44	R206 On 03-Nov-11			Bond Future	1	300,000	3,165.18	Client	Buy
11:19:44	R206 On 03-Nov-11			Bond Future	1	700,000	7,385.43	Client	Buy
11:19:44	R206 On 03-Nov-11			Bond Future	1	1,900,000	20,046.16	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	400,000	4,220.25	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	300,000	3,165.18	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	22,400,000	236,333.73	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	600,000	6,330.37	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	600,000	6,330.37	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	2,100,000	22,156.29	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	800,000	8,440.49	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	2,800,000	29,541.72	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	5,100,000	53,808.13	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	800,000	8,440.49	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	5,300,000	55,918.25	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	400,000	4,220.25	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	25,900,000	273,260.88	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	53,700,000	566,567.92	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	2,400,000	25,321.47	Client	Buy

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11:19:45	R206 On 03-Nov-11			Bond Future	1	400,000	4,220.25	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	3,200,000	33,761.96	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	6,100,000	64,358.74	Client	Buy
11:19:45	R206 On 03-Nov-11			Bond Future	1	3,400,000	35,872.08	Client	Buy
16:22:57	R206 On 03-Nov-11			Bond Future	1	8,900,000	93,779.34	Client	Buy
16:22:57	R206 On 03-Nov-11			Bond Future	1	220,400,000	0.00	Member	Sell
16:53:46	R206 On 03-Nov-11			Bond Future	1	3,800,000	40,040.62	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	2,300,000	24,235.11	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	1,300,000	13,698.11	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	7,500,000	79,027.54	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	7,800,000	82,188.64	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	900,000	9,483.30	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	75,900,000	799,758.68	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	3,600,000	37,933.22	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	600,000	6,322.20	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	1,100,000	11,590.71	Client	Buy
16:53:46	R206 On 03-Nov-11			Bond Future	1	2,800,000	29,503.61	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	800,000	8,429.60	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	500,000	5,268.50	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	33,100,000	348,774.87	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	1,000,000	10,537.01	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	1,000,000	10,537.01	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	3,300,000	34,772.12	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	4,200,000	44,255.42	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	1,300,000	13,698.11	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	600,000	6,322.20	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	38,200,000	402,513.59	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	600,000	6,322.20	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	4,900,000	51,631.32	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	9,200,000	96,940.45	Client	Buy
16:53:47	R206 On 03-Nov-11			Bond Future	1	5,200,000	54,792.43	Client	Buy
Total for R206 Bond Future					54	740,800,000	3,904,947.85		
Grand Total for all Instruments					56	774,800,000	4,203,444.05		