



Derivatives Matched Trades Report

Report for 03/11/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:24:02	ALBI On 04-Nov-10			Index Future	1	6,380,000	0.00	Member	Buy
16:24:02	ALBI On 04-Nov-10			Index Future	1	6,380,000	0.00	Client	Sell
Total for ALBI Index Future					2	12,760,000	0.00		
11:29:09	R157 On 03-Feb-11			Bond Future	1	1,300,000	0.00	Member	Sell
11:29:09	R157 On 03-Feb-11			Bond Future	1	1,300,000	16,940.74	Client	Buy
11:29:09	R157 On 03-Feb-11			Bond Future	1	1,300,000	0.00	Member	Sell
11:29:09	R157 On 03-Feb-11			Bond Future	1	1,300,000	16,954.06	Client	Buy
15:13:59	R157 On 04-Nov-10			Bond Future	1	70,500,000	0.00	Member	Sell
15:13:59	R157 On 04-Nov-10			Bond Future	1	40,500,000	520,254.54	Client	Buy
15:13:59	R157 On 05-May-11			Bond Future	1	70,500,000	884,013.53	Member	Buy
15:13:59	R157 On 05-May-11			Bond Future	1	40,500,000	0.00	Client	Sell
15:13:59	R157 On 04-Nov-10			Bond Future	1	30,000,000	385,373.73	Client	Buy
15:13:59	R157 On 05-May-11			Bond Future	1	30,000,000	0.00	Client	Sell
15:44:32	R157 On 04-Nov-10			Bond Future	1	200,700,000	0.00	Member	Sell
15:44:32	R157 On 04-Nov-10			Bond Future	1	100,000	1,284.58	Client	Buy
15:44:32	R157 On 03-Feb-11			Bond Future	1	200,700,000	2,615,657.67	Member	Buy
15:44:32	R157 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
15:44:32	R157 On 04-Nov-10			Bond Future	1	79,600,000	1,022,524.96	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	34,000,000	436,756.89	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	16,400,000	210,670.97	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	16,200,000	208,101.81	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	9,300,000	119,465.86	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	6,500,000	83,497.64	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	5,500,000	70,651.85	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	3,600,000	46,244.85	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	3,500,000	44,960.27	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:44:32	R157 On 04-Nov-10			Bond Future	1	2,400,000	30,829.90	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	2,100,000	26,976.16	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,900,000	24,407.00	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,900,000	24,407.00	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,800,000	23,122.42	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,800,000	23,122.42	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,700,000	21,837.84	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,600,000	20,553.27	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,600,000	20,553.27	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,500,000	19,268.69	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,400,000	17,984.11	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,400,000	17,984.11	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,100,000	14,130.37	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	1,000,000	12,845.79	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	900,000	11,561.21	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	600,000	7,707.47	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	600,000	7,707.47	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	500,000	6,422.90	Client	Buy
15:44:32	R157 On 04-Nov-10			Bond Future	1	200,000	2,569.16	Client	Buy
15:44:32	R157 On 03-Feb-11			Bond Future	1	79,600,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	34,000,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	16,400,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	16,200,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	9,300,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	6,500,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	5,500,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	3,600,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	3,500,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	2,400,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	2,100,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,900,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,900,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,800,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,800,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,700,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,600,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,600,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,500,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,400,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,400,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,100,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	900,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	600,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	600,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
15:44:32	R157 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
Total for R157 Bond Future					70	1,090,000,000	7,017,344.52		
15:44:32	R186 On 04-Nov-10			Bond Future	1	40,600,000	0.00	Member	Sell
15:44:32	R186 On 04-Nov-10			Bond Future	1	100,000	1,271.80	Client	Buy
15:44:32	R186 On 03-Feb-11			Bond Future	1	40,600,000	502,357.93	Member	Buy
15:44:32	R186 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
15:44:32	R186 On 04-Nov-10			Bond Future	1	11,400,000	144,985.37	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	9,400,000	119,549.34	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	4,100,000	52,143.86	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	2,400,000	30,523.24	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	2,200,000	27,979.63	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	1,300,000	16,533.42	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	1,200,000	15,261.62	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	1,100,000	13,989.82	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	1,100,000	13,989.82	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	800,000	10,174.41	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	600,000	7,630.81	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	500,000	6,359.01	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	500,000	6,359.01	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	400,000	5,087.21	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	400,000	5,087.21	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	400,000	5,087.21	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	400,000	5,087.21	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	400,000	5,087.21	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	400,000	5,087.21	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	300,000	3,815.40	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	300,000	3,815.40	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	200,000	2,543.60	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	200,000	2,543.60	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	200,000	2,543.60	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	200,000	2,543.60	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	200,000	2,543.60	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	200,000	2,543.60	Client	Buy
15:44:32	R186 On 04-Nov-10			Bond Future	1	100,000	1,271.80	Client	Buy
15:44:32	R186 On 03-Feb-11			Bond Future	1	11,400,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	9,400,000	0.00	Client	Sell

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15:44:32	R186 On 03-Feb-11			Bond Future	1	4,100,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	2,400,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	2,200,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	1,300,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	1,200,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	1,100,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	1,100,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	800,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	600,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	400,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	400,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	400,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	400,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	400,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	300,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	300,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
15:44:32	R186 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
Total for R186 Bond Future					58	162,400,000	1,018,709.34		
10:06:50	R201 On 04-Nov-10			Bond Future	1	15,000,000	0.00	Member	Sell
10:06:50	R201 On 04-Nov-10			Bond Future	1	15,000,000	165,655.07	Client	Buy
10:07:06	R201 On 04-Nov-10			Bond Future	1	3,000,000	0.00	Member	Sell
10:07:06	R201 On 04-Nov-10			Bond Future	1	3,000,000	33,131.01	Client	Buy
10:07:24	R201 On 04-Nov-10			Bond Future	1	14,000,000	0.00	Member	Sell
10:07:24	R201 On 04-Nov-10			Bond Future	1	14,000,000	154,611.39	Client	Buy
10:07:53	R201 On 03-Feb-11			Bond Future	1	15,000,000	161,396.63	Member	Buy
10:07:53	R201 On 03-Feb-11			Bond Future	1	15,000,000	0.00	Client	Sell
10:08:15	R201 On 03-Feb-11			Bond Future	1	3,000,000	32,279.33	Member	Buy
10:08:15	R201 On 03-Feb-11			Bond Future	1	3,000,000	0.00	Client	Sell
10:08:29	R201 On 03-Feb-11			Bond Future	1	14,000,000	150,636.85	Member	Buy
10:08:29	R201 On 03-Feb-11			Bond Future	1	14,000,000	0.00	Client	Sell
11:29:09	R201 On 03-Feb-11			Bond Future	1	500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:29:09	R201 On 03-Feb-11			Bond Future	1	500,000	5,383.89	Client	Buy
11:37:51	R201 On 03-Feb-11			Bond Future	1	500,000	0.00	Member	Sell
11:37:51	R201 On 03-Feb-11			Bond Future	1	500,000	5,379.71	Client	Buy
Total for R201 Bond Future					16	130,000,000	708,473.88		
Grand Total for all Instruments					146	1,395,160,000	8,744,527.74		