



Derivatives Matched Trades Report

Report for 17/12/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000,000	1,188,733.70	Member	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000,000	0.00	Client	Sell
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000,000	0.00	Member	Sell
10:54:46	R186 On 03-Feb-11			Bond Future	1	500,000	5,943.67	Member	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000	1,188.73	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	3,800,000	45,171.88	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	500,000	5,943.67	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	600,000	7,132.40	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	39,900,000	474,304.75	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	200,000	2,377.47	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	1,000,000	11,887.34	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	400,000	4,754.93	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000	1,188.73	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	200,000	2,377.47	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000	1,188.73	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000	1,188.73	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	200,000	2,377.47	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	200,000	2,377.47	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	200,000	2,377.47	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	200,000	2,377.47	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	600,000	7,132.40	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	600,000	7,132.40	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	500,000	5,943.67	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	1,700,000	20,208.47	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	3,000,000	35,662.01	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	35,000,000	416,056.80	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	900,000	10,698.60	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	2,200,000	26,152.14	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000	1,188.73	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000	1,188.73	Client	Buy

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10:54:46	R186 On 03-Feb-11			Bond Future	1	400,000	4,754.93	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	500,000	5,943.67	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	500,000	5,943.67	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	2,700,000	32,095.81	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	3,000,000	35,662.01	Client	Buy
10:54:46	R186 On 03-Feb-11			Bond Future	1	100,000	1,188.73	Client	Buy
12:29:50	R186 On 03-Feb-11			Bond Future	1	100,000,000	1,188,733.70	Member	Buy
12:29:50	R186 On 03-Feb-11			Bond Future	1	500,000	0.00	Member	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	3,800,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	600,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	39,900,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	1,000,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	400,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	600,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	600,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	1,700,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	3,000,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	35,000,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	900,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	2,200,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	400,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	2,700,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	3,000,000	0.00	Client	Sell
12:29:50	R186 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future					68	600,000,000	3,566,201.10		
10:37:34	R210 On 03-Feb-11			Bond Future	1	200,000	0.00	Member	Sell
10:37:34	R210 On 03-Feb-11			Bond Future	1	200,000	2,537.50	Client	Buy
Total for R210 Bond Future					2	400,000	2,537.50		
Grand Total for all Instruments					70	600,400,000	3,568,738.60		