

Derivatives Matched Trades Report

Report for 10/05/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:58:46	R157 On 04-Aug-11			Bond Future	1	50,000,000	0.00	Client	Sell
13:58:46	R157 On 04-Aug-11			Bond Future	1	50,000,000	626,920.75	Member	Buy
Total for R157 Bond Future					2	100,000,000	626,920.75		
10:40:48	R186 On 04-Aug-11			Bond Future	1	100,000	0.00	Client	Sell
10:40:48	R186 On 04-Aug-11			Bond Future	1	100,000,000	1,173,519.90	Member	Buy
13:58:46	R186 On 04-Aug-11			Bond Future	1	50,000,000	0.00	Client	Sell
13:58:46	R186 On 04-Aug-11			Bond Future	1	50,000,000	586,055.45	Member	Buy
16:08:06	R186 On 04-Aug-11			Bond Future	1	13,800,000	0.00	Client	Sell
16:08:06	R186 On 04-Aug-11			Bond Future	1	34,100,000	0.00	Client	Sell
16:08:06	R186 On 04-Aug-11			Bond Future	1	15,900,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	600,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	1,700,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	500,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	8,100,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	700,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	700,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	1,400,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	1,000,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	700,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	2,700,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	1,300,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	2,200,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	1,500,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	800,000	0.00	Client	Sell

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16:08:07	R186 On 04-Aug-11			Bond Future	1	1,700,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	4,800,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	1,100,000	0.00	Client	Sell
16:08:07	R186 On 04-Aug-11			Bond Future	1	1,200,000	0.00	Client	Sell
16:08:08	R186 On 04-Aug-11			Bond Future	1	400,000	0.00	Client	Sell
16:08:08	R186 On 04-Aug-11			Bond Future	1	300,000	0.00	Client	Sell
16:08:08	R186 On 04-Aug-11			Bond Future	1	300,000	0.00	Client	Sell
16:08:08	R186 On 04-Aug-11			Bond Future	1	400,000	0.00	Client	Sell
Total for R186 Bond Future					31	300,000,000	1,759,575.35		
14:36:02	R201 On 03-Nov-11			Bond Future	1	100,000	0.00	Client	Sell
14:36:02	R201 On 03-Nov-11			Bond Future	1	100,000	1,070.33	Member	Buy
Total for R201 Bond Future					2	200,000	1,070.33		
Grand Total for all Instruments					35	400,200,000	2,387,566.43		