



Derivatives Matched Trades Report

Report for 26/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:53:00	R186 On 04-Nov-10			Bond Future	1	7,500,000	95,330.03	Member	Buy
9:53:00	R186 On 04-Nov-10			Bond Future	1	7,500,000	0.00	Client	Sell
13:31:30	R186 On 04-Nov-10	8.75	Call	Bond Future	1	300,000,000	0.00	Member	Sell
13:31:30	R186 On 04-Nov-10	8.75	Call	Bond Future	1	300,000,000	0.00	Member	Buy
13:31:30	R186 On 03-Feb-11	7.75	Call	Bond Future	1	300,000,000	0.00	Member	Buy
13:31:30	R186 On 03-Feb-11	7.75	Call	Bond Future	1	300,000,000	0.00	Member	Sell
14:11:05	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Member	Buy
14:11:05	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Client	Sell
14:12:07	R186 On 04-Nov-10	8.75	Call	Bond Future	1	19,000,000	0.00	Member	Buy
14:12:07	R186 On 04-Nov-10	8.75	Call	Bond Future	1	19,000,000	0.00	Client	Sell
14:12:58	R186 On 04-Nov-10	8.75	Call	Bond Future	1	86,000,000	0.00	Member	Buy
14:12:58	R186 On 04-Nov-10	8.75	Call	Bond Future	1	86,000,000	0.00	Client	Sell
14:14:19	R186 On 04-Nov-10	8.75	Call	Bond Future	1	19,000,000	0.00	Member	Buy
14:14:19	R186 On 04-Nov-10	8.75	Call	Bond Future	1	19,000,000	0.00	Client	Sell
14:15:18	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Member	Buy
14:15:18	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Client	Sell
14:16:09	R186 On 04-Nov-10	8.75	Call	Bond Future	1	22,000,000	0.00	Member	Buy
14:16:09	R186 On 04-Nov-10	8.75	Call	Bond Future	1	22,000,000	0.00	Client	Sell
14:16:50	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Member	Buy
14:16:50	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Client	Sell
14:17:45	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Member	Buy
14:17:45	R186 On 04-Nov-10	8.75	Call	Bond Future	1	2,000,000	0.00	Client	Sell
14:18:37	R186 On 04-Nov-10	8.75	Call	Bond Future	1	5,000,000	0.00	Member	Buy
14:18:37	R186 On 04-Nov-10	8.75	Call	Bond Future	1	5,000,000	0.00	Client	Sell
14:19:33	R186 On 04-Nov-10	8.75	Call	Bond Future	1	12,000,000	0.00	Member	Buy
14:19:33	R186 On 04-Nov-10	8.75	Call	Bond Future	1	12,000,000	0.00	Client	Sell
14:20:32	R186 On 04-Nov-10	8.75	Call	Bond Future	1	5,000,000	0.00	Member	Buy
14:20:32	R186 On 04-Nov-10	8.75	Call	Bond Future	1	5,000,000	0.00	Client	Sell
14:21:13	R186 On 04-Nov-10	8.75	Call	Bond Future	1	13,000,000	0.00	Member	Buy

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14:21:13	R186 On 04-Nov-10	8.75	Call	Bond Future	1	13,000,000	0.00	Client	Sell
14:21:48	R186 On 04-Nov-10	8.75	Call	Bond Future	1	6,000,000	0.00	Member	Buy
14:21:48	R186 On 04-Nov-10	8.75	Call	Bond Future	1	6,000,000	0.00	Client	Sell
14:22:27	R186 On 04-Nov-10	8.75	Call	Bond Future	1	40,000,000	0.00	Member	Buy
14:22:27	R186 On 04-Nov-10	8.75	Call	Bond Future	1	40,000,000	0.00	Client	Sell
14:23:00	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Member	Buy
14:23:00	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Client	Sell
14:23:43	R186 On 04-Nov-10	8.75	Call	Bond Future	1	19,000,000	0.00	Member	Buy
14:23:43	R186 On 04-Nov-10	8.75	Call	Bond Future	1	19,000,000	0.00	Client	Sell
14:38:57	R186 On 03-Feb-11	7.75	Call	Bond Future	1	14,000,000	0.00	Member	Sell
14:38:57	R186 On 03-Feb-11	7.75	Call	Bond Future	1	14,000,000	0.00	Client	Buy
14:41:18	R186 On 03-Feb-11	7.75	Call	Bond Future	1	19,000,000	0.00	Member	Sell
14:41:18	R186 On 03-Feb-11	7.75	Call	Bond Future	1	19,000,000	0.00	Client	Buy
14:42:29	R186 On 03-Feb-11	7.75	Call	Bond Future	1	86,000,000	0.00	Member	Sell
14:42:29	R186 On 03-Feb-11	7.75	Call	Bond Future	1	86,000,000	0.00	Client	Buy
14:44:33	R186 On 03-Feb-11	7.75	Call	Bond Future	1	19,000,000	0.00	Member	Sell
14:44:33	R186 On 03-Feb-11	7.75	Call	Bond Future	1	19,000,000	0.00	Client	Buy
14:45:15	R186 On 03-Feb-11	7.75	Call	Bond Future	1	14,000,000	0.00	Member	Sell
14:45:15	R186 On 03-Feb-11	7.75	Call	Bond Future	1	14,000,000	0.00	Client	Buy
14:46:07	R186 On 03-Feb-11	7.75	Call	Bond Future	1	22,000,000	0.00	Member	Sell
14:46:07	R186 On 03-Feb-11	7.75	Call	Bond Future	1	22,000,000	0.00	Client	Buy
14:46:54	R186 On 03-Feb-11	7.75	Call	Bond Future	1	10,000,000	0.00	Member	Sell
14:46:54	R186 On 03-Feb-11	7.75	Call	Bond Future	1	10,000,000	0.00	Client	Buy
14:48:28	R186 On 03-Feb-11	7.75	Call	Bond Future	1	2,000,000	0.00	Member	Sell
14:48:28	R186 On 03-Feb-11	7.75	Call	Bond Future	1	2,000,000	0.00	Client	Buy
14:49:34	R186 On 03-Feb-11	7.75	Call	Bond Future	1	5,000,000	0.00	Member	Sell
14:49:34	R186 On 03-Feb-11	7.75	Call	Bond Future	1	5,000,000	0.00	Client	Buy
14:50:25	R186 On 03-Feb-11	7.75	Call	Bond Future	1	12,000,000	0.00	Member	Sell
14:50:25	R186 On 03-Feb-11	7.75	Call	Bond Future	1	12,000,000	0.00	Client	Buy
14:51:10	R186 On 03-Feb-11	7.75	Call	Bond Future	1	5,000,000	0.00	Member	Sell
14:51:10	R186 On 03-Feb-11	7.75	Call	Bond Future	1	5,000,000	0.00	Client	Buy
14:51:50	R186 On 03-Feb-11	7.75	Call	Bond Future	1	13,000,000	0.00	Member	Sell
14:51:50	R186 On 03-Feb-11	7.75	Call	Bond Future	1	13,000,000	0.00	Client	Buy
14:52:25	R186 On 03-Feb-11	7.75	Call	Bond Future	1	6,000,000	0.00	Member	Sell
14:52:25	R186 On 03-Feb-11	7.75	Call	Bond Future	1	6,000,000	0.00	Client	Buy
14:52:57	R186 On 03-Feb-11	7.75	Call	Bond Future	1	40,000,000	0.00	Member	Sell
14:52:57	R186 On 03-Feb-11	7.75	Call	Bond Future	1	40,000,000	0.00	Client	Buy
14:53:34	R186 On 03-Feb-11	7.75	Call	Bond Future	1	14,000,000	0.00	Member	Sell
14:53:34	R186 On 03-Feb-11	7.75	Call	Bond Future	1	14,000,000	0.00	Client	Buy
14:54:46	R186 On 03-Feb-11	7.75	Call	Bond Future	1	19,000,000	0.00	Member	Sell
14:54:46	R186 On 03-Feb-11	7.75	Call	Bond Future	1	19,000,000	0.00	Client	Buy
15:54:56	R186 On 04-Nov-10			Bond Future	1	5,800,000	73,539.75	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:54:56	R186 On 04-Nov-10			Bond Future	1	1,200,000	0.00	Client	Sell
15:54:56	R186 On 04-Nov-10			Bond Future	1	3,800,000	0.00	Client	Sell
15:54:56	R186 On 04-Nov-10			Bond Future	1	800,000	0.00	Client	Sell
Total for R186 Bond Future					74	2,426,600,000	168,869.77		
Grand Total for all Instruments					74	2,426,600,000	168,869.77		