



Derivatives Matched Trades Report

Report for 03/02/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:43:26	CRD1 On 04-Feb-10			Index Future	1	20,000	0.00	Member	Buy
9:43:26	CRD1 On 04-Feb-10			Index Future	1	20,000	0.00	Client	Sell
9:43:26	CRD1 On 06-May-10			Index Future	1	20,000	0.00	Member	Sell
9:43:26	CRD1 On 06-May-10			Index Future	1	20,000	0.00	Client	Buy
Total for CRD1 Index Future					4	80,000	0.00		
9:03:55	GOVI On 04-Feb-10			GOVI	1	4,000,000	0.00	Client	Buy
9:03:55	GOVI On 04-Feb-10			GOVI	1	4,000,000	0.00	Member	Sell
Total for GOVI GOVI					2	8,000,000	0.00		
9:43:26	OTH1 On 04-Feb-10			Index Future	1	30,000	0.00	Member	Buy
9:43:26	OTH1 On 04-Feb-10			Index Future	1	30,000	0.00	Client	Sell
9:43:26	OTH1 On 06-May-10			Index Future	1	30,000	0.00	Member	Sell
9:43:26	OTH1 On 06-May-10			Index Future	1	30,000	0.00	Client	Buy
Total for OTH1 Index Future					4	120,000	0.00		
9:54:11	R157 On 04-Feb-10			Bond Future	1	53,000,000	0.00	Client	Sell
9:54:11	R157 On 06-May-10			Bond Future	1	53,000,000	656,757.61	Client	Buy
9:54:11	R157 On 06-May-10			Bond Future	1	85,000,000	0.00	Member	Sell
9:54:11	R157 On 06-May-10			Bond Future	1	32,000,000	396,532.90	Client	Buy
9:54:11	R157 On 04-Feb-10			Bond Future	1	85,000,000	1,091,529.54	Member	Buy
9:54:11	R157 On 04-Feb-10			Bond Future	1	32,000,000	0.00	Client	Sell
10:39:42	R157 On 06-May-10			Bond Future	1	39,000,000	481,998.89	Member	Buy
10:39:42	R157 On 06-May-10			Bond Future	1	39,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:39:42	R157 On 04-Feb-10			Bond Future	1	39,000,000	0.00	Member	Sell
10:39:42	R157 On 04-Feb-10			Bond Future	1	39,000,000	500,191.85	Client	Buy
14:29:09	R157 On 06-May-10			Bond Future	1	5,500,000	0.00	Client	Sell
14:29:09	R157 On 06-May-10			Bond Future	1	35,500,000	438,384.81	Member	Buy
14:29:09	R157 On 06-May-10			Bond Future	1	30,000,000	0.00	Client	Sell
15:42:00	R157 On 04-Feb-10			Bond Future	1	5,500,000	70,484.64	Client	Buy
15:42:00	R157 On 04-Feb-10			Bond Future	1	35,500,000	0.00	Member	Sell
15:42:00	R157 On 04-Feb-10			Bond Future	1	30,000,000	384,461.67	Client	Buy
15:45:06	R157 On 04-Feb-10			Bond Future	1	60,000,000	771,035.22	Member	Buy
15:45:06	R157 On 04-Feb-10			Bond Future	1	60,000,000	0.00	Client	Sell
15:47:53	R157 On 06-May-10			Bond Future	1	60,000,000	0.00	Member	Sell
15:47:53	R157 On 06-May-10			Bond Future	1	60,000,000	744,106.62	Client	Buy
Total for R157 Bond Future					20	878,000,000	5,535,483.75		
15:47:53	R186 On 04-Feb-10			Bond Future	1	907,800,000	10,316,537.87	Member	Buy
15:47:53	R186 On 04-Feb-10			Bond Future	1	8,600,000	0.00	Client	Sell
15:47:53	R186 On 06-May-10			Bond Future	1	907,800,000	0.00	Member	Sell
15:47:53	R186 On 06-May-10			Bond Future	1	8,600,000	99,527.77	Client	Buy
15:47:53	R186 On 04-Feb-10			Bond Future	1	5,300,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	5,600,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	10,800,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	6,400,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	20,000,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	26,400,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	162,300,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	5,000,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	66,400,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	21,600,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	14,900,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	42,600,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	14,300,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	18,900,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	69,500,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	15,700,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	11,400,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	9,100,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	8,400,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	18,700,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	6,600,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	46,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	25,500,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	14,100,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	8,500,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	38,400,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	63,500,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	4,600,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	22,200,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	31,400,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	60,000,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	4,400,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	16,800,000	0.00	Client	Sell
15:47:53	R186 On 04-Feb-10			Bond Future	1	3,900,000	0.00	Client	Sell
15:47:53	R186 On 06-May-10			Bond Future	1	5,300,000	61,336.88	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	5,600,000	64,808.78	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	10,800,000	124,988.36	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	6,400,000	74,067.17	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	20,000,000	231,459.92	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	26,400,000	305,527.09	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	162,300,000	1,878,297.25	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	5,000,000	57,864.98	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	66,400,000	768,446.93	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	21,600,000	249,976.71	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	14,900,000	172,437.64	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	42,600,000	493,009.63	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	14,300,000	165,493.84	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	18,900,000	218,729.62	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	69,500,000	804,323.22	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	15,700,000	181,696.04	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	11,400,000	131,932.15	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	9,100,000	105,314.26	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	8,400,000	97,213.17	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	18,700,000	216,415.03	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	6,600,000	76,381.77	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	46,000,000	532,357.82	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	25,500,000	295,111.40	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	14,100,000	163,179.24	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	8,500,000	98,370.47	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	38,400,000	444,403.05	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	63,500,000	734,885.25	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	4,600,000	53,235.78	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	22,200,000	256,920.51	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	31,400,000	363,392.07	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:47:53	R186 On 06-May-10			Bond Future	1	60,000,000	694,379.76	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	4,400,000	50,921.18	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	16,800,000	194,426.33	Client	Buy
15:47:53	R186 On 06-May-10			Bond Future	1	3,900,000	45,134.68	Client	Buy
Total for R186 Bond Future					72	3,631,200,000	20,822,503.64		
14:33:45	R203 On 06-May-10			Bond Future	1	14,000,000	0.00	Member	Sell
14:33:45	R203 On 06-May-10			Bond Future	1	2,900,000	28,170.84	Client	Buy
14:33:45	R203 On 06-May-10			Bond Future	1	2,900,000	28,170.84	Client	Buy
14:33:45	R203 On 06-May-10			Bond Future	1	1,400,000	13,599.71	Client	Buy
14:33:45	R203 On 06-May-10			Bond Future	1	6,800,000	66,055.76	Client	Buy
15:47:53	R203 On 04-Feb-10			Bond Future	1	157,000,000	1,566,824.20	Member	Buy
15:47:53	R203 On 04-Feb-10			Bond Future	1	157,000,000	0.00	Client	Sell
15:47:53	R203 On 06-May-10			Bond Future	1	157,000,000	0.00	Member	Sell
15:47:53	R203 On 06-May-10			Bond Future	1	157,000,000	1,530,052.14	Client	Buy
Total for R203 Bond Future					9	656,000,000	3,232,873.49		
14:33:45	R204 On 04-Feb-10			Bond Future	1	5,700,000	0.00	Client	Sell
14:33:45	R204 On 04-Feb-10			Bond Future	1	2,700,000	0.00	Client	Sell
14:33:45	R204 On 04-Feb-10			Bond Future	1	13,400,000	0.00	Client	Sell
14:33:45	R204 On 04-Feb-10			Bond Future	1	27,600,000	262,356.91	Member	Buy
14:33:45	R204 On 04-Feb-10			Bond Future	1	5,800,000	0.00	Client	Sell
Total for R204 Bond Future					5	55,200,000	262,356.91		
14:31:11	R207 On 06-May-10			Bond Future	1	2,800,000	25,185.49	Client	Buy
14:31:11	R207 On 06-May-10			Bond Future	1	1,300,000	11,693.26	Client	Buy
14:31:11	R207 On 06-May-10			Bond Future	1	6,700,000	60,265.28	Client	Buy
14:31:11	R207 On 06-May-10			Bond Future	1	13,700,000	0.00	Member	Sell
14:31:11	R207 On 06-May-10			Bond Future	1	2,900,000	26,084.97	Client	Buy
Total for R207 Bond Future					5	27,400,000	123,229.01		
9:43:26	TRT1 On 04-Feb-10			Index Future	1	1,000,000	0.00	Member	Sell
9:43:26	TRT1 On 04-Feb-10			Index Future	1	1,000,000	0.00	Client	Buy
9:43:26	TRT1 On 06-May-10			Index Future	1	1,000,000	0.00	Member	Buy
9:43:26	TRT1 On 06-May-10			Index 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
Total for TRT1 Index Future					4	4,000,000	0.00		
Grand Total for all Instruments					125	5,260,000,000	29,976,446.79		