



# Derivatives Matched Trades Report

Report for 06/04/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:22:51	R186 On 05-Aug-10			Bond Future	1	19,800,000	228,796.86	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	223,100,000	0.00	Member	Sell
11:22:51	R186 On 05-Aug-10			Bond Future	1	1,800,000	20,799.71	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	1,000,000	11,555.40	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	500,000	5,777.70	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	7,800,000	90,132.10	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	2,000,000	23,110.79	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	200,000	2,311.08	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	2,000,000	23,110.79	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	6,400,000	73,954.54	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	100,000	1,155.54	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	3,800,000	43,910.51	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	100,000	1,155.54	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	200,000	2,311.08	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	5,400,000	62,399.14	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	70,900,000	819,277.65	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	500,000	5,777.70	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	35,600,000	411,372.13	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	2,000,000	23,110.79	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	39,200,000	452,971.56	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	300,000	3,466.62	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	8,900,000	102,843.03	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	300,000	3,466.62	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	200,000	2,311.08	Client	Buy
11:22:51	R186 On 05-Aug-10			Bond Future	1	14,100,000	162,931.10	Client	Buy
<b>Total for R186 Bond Future</b>					<b>25</b>	<b>446,200,000</b>	<b>2,578,009.07</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:22:51	R204 On 05-Aug-10			Bond Future	1	7,900,000	77,000.16	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	111,200,000	0.00	Member	Sell
11:22:51	R204 On 05-Aug-10			Bond Future	1	900,000	8,772.17	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	500,000	4,873.43	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	200,000	1,949.37	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	3,800,000	37,038.05	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	900,000	8,772.17	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	100,000	974.69	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	1,000,000	9,746.86	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	3,300,000	32,164.62	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	1,900,000	18,519.03	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	100,000	974.69	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	2,800,000	27,291.20	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	35,900,000	349,912.13	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	300,000	2,924.06	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	16,000,000	155,949.70	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	1,100,000	10,721.54	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	21,400,000	208,582.72	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	100,000	974.69	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	4,500,000	43,860.85	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	200,000	1,949.37	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	100,000	974.69	Client	Buy
11:22:51	R204 On 05-Aug-10			Bond Future	1	8,200,000	79,924.22	Client	Buy
<b>Total for R204 Bond Future</b>					<b>23</b>	<b>222,400,000</b>	<b>1,083,850.39</b>		
<b>Grand Total for all Instruments</b>					<b>48</b>	<b>668,600,000</b>	<b>3,661,859.46</b>		