

Derivatives Matched Trades Report

Report for 19/04/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	550,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	33,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	550,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	550,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	27,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	34,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	23,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	34,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	206,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	40,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	26,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	38,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	17,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	3,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	23,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	24,000,000	0.00	Member	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	206,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	206,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	40,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	40,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	26,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	26,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	38,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	38,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	17,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	17,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	3,000,000	0.00	Member	Sell

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10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	3,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	23,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	23,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	24,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	24,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	33,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	33,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	27,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	27,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	34,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	34,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	23,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	23,000,000	0.00	Client	Buy
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	34,000,000	0.00	Member	Sell
10:33:41	R186 On 04-Nov-10	8.75	Call	Bond Future	1	34,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	200,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	200,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	200,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	86,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	16,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	16,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	7,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	1,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	5,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Member	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	86,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	86,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	16,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	16,000,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	11,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	16,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	16,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	7,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	7,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	1,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	1,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	5,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	5,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	10,000,000	0.00	Client	Buy
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Member	Sell
12:59:20	R186 On 04-Nov-10	8.75	Call	Bond Future	1	14,000,000	0.00	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	300,000	3,478.55	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	3,900,000	45,221.21	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	800,000	9,276.15	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	100,000	1,159.52	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	3,300,000	38,264.10	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	1,900,000	22,030.85	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	2,800,000	32,466.51	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	35,500,000	411,629.00	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	300,000	3,478.55	Client	Buy
15:01:01	R186 On 05-Aug-10			Bond Future	1	49,100,000	0.00	Member	Sell
15:01:01	R186 On 05-Aug-10			Bond Future	1	200,000	2,319.04	Client	Buy
Total for R186 Bond Future					98	4,598,200,000	569,323.49		
14:44:01	R201 On 05-Aug-10			Bond Future	1	49,100,000	0.00	Member	Sell
14:44:01	R201 On 05-Aug-10			Bond Future	1	49,100,000	513,979.73	Member	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	400,000	4,187.21	Client	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	5,500,000	57,574.10	Client	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	1,200,000	12,561.62	Client	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	200,000	2,093.60	Client	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	4,600,000	48,152.89	Client	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	2,700,000	28,263.65	Client	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	100,000	1,046.80	Client	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	3,800,000	39,778.47	Client	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	49,700,000	520,260.54	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:01:48	R201 On 05-Aug-10			Bond Future	1	400,000	4,187.21	Client	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	49,100,000	513,979.73	Member	Buy
15:01:48	R201 On 05-Aug-10			Bond Future	1	49,100,000	0.00	Member	Sell
15:01:48	R201 On 05-Aug-10			Bond Future	1	68,800,000	0.00	Member	Sell
15:01:48	R201 On 05-Aug-10			Bond Future	1	200,000	2,093.60	Client	Buy
Total for R201 Bond Future					16	334,000,000	1,748,159.17		
Grand Total for all Instruments					114	4,932,200,000	2,317,482.66		