



Derivatives Matched Trades Report

Report for 04/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:09:10	AL7T On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
13:09:10	AL7T On 05-Aug-10			Index Future	1	10,000	0.00	Client	Buy
13:09:18	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Client	Buy
13:09:18	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
Total for AL7T Index Future					4	40,000	0.00		
12:39:38	CRD1 On 04-Nov-10			Index Future	1	20,000	0.00	Member	Sell
12:39:38	CRD1 On 04-Nov-10			Index Future	1	20,000	0.00	Client	Buy
12:55:29	CRD1 On 05-Aug-10			Index Future	1	20,000	0.00	Member	Buy
12:55:29	CRD1 On 05-Aug-10			Index Future	1	20,000	0.00	Client	Sell
Total for CRD1 Index Future					4	80,000	0.00		
12:39:38	GOVI On 04-Nov-10			GOVI	1	450,000	0.00	Member	Buy
12:39:38	GOVI On 04-Nov-10			GOVI	1	450,000	0.00	Client	Sell
13:13:14	GOVI On 05-Aug-10			GOVI	1	450,000	0.00	Member	Sell
13:13:14	GOVI On 05-Aug-10			GOVI	1	450,000	0.00	Client	Buy
Total for GOVI GOVI					4	1,800,000	0.00		
12:39:38	OTH1 On 04-Nov-10			Index Future	1	30,000	0.00	Member	Sell
12:39:38	OTH1 On 04-Nov-10			Index Future	1	30,000	0.00	Client	Buy
12:53:58	OTH1 On 05-Aug-10			Index Future	1	30,000	0.00	Member	Buy
12:53:58	OTH1 On 05-Aug-10			Index Future	1	30,000	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 OTH1 Index Future					4	120,000	0.00		
16:17:48	R157 On 04-Nov-10			Bond Future	1	3,000,000	0.00	Client	Sell
16:17:48	R157 On 04-Nov-10			Bond Future	1	1,100,000	0.00	Client	Sell
16:17:48	R157 On 04-Nov-10			Bond Future	1	1,900,000	0.00	Client	Sell
16:17:48	R157 On 04-Nov-10			Bond Future	1	6,000,000	75,034.90	Member	Buy
16:44:51	R157 On 05-Aug-10			Bond Future	1	3,000,000	38,954.46	Client	Buy
16:44:51	R157 On 05-Aug-10			Bond Future	1	1,100,000	14,283.30	Client	Buy
16:44:51	R157 On 05-Aug-10			Bond Future	1	1,900,000	24,671.16	Client	Buy
16:44:51	R157 On 05-Aug-10			Bond Future	1	6,000,000	0.00	Member	Sell
Total for R157 Bond Future					8	24,000,000	152,943.82		
15:03:39	R186 On 05-Aug-10			Bond Future	1	2,600,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	2,600,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	14,000,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	12,100,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	2,100,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	8,800,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	7,100,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	26,800,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	14,000,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	10,300,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	5,400,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	4,000,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	2,500,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	2,200,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	16,600,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	11,600,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	8,800,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	12,400,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	40,300,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	13,600,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	7,500,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	9,300,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	62,700,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	24,200,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	47,900,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	4,100,000	0.00	Client	Sell

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15:03:39	R186 On 05-Aug-10			Bond Future	1	3,100,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	10,600,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	8,400,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	6,200,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	16,500,000	0.00	Client	Sell
15:03:39	R186 On 04-Nov-10			Bond Future	1	40,300,000	488,230.23	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	13,600,000	164,762.56	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	7,500,000	90,861.71	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	9,300,000	112,668.51	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	62,700,000	759,603.85	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	24,200,000	293,180.43	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	47,900,000	580,303.42	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	4,100,000	49,671.07	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	3,100,000	37,556.17	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	10,600,000	128,417.88	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	8,400,000	101,765.11	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	6,200,000	75,112.34	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	16,500,000	199,895.75	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	2,600,000	31,498.72	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	2,600,000	31,498.72	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	14,000,000	169,608.52	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	12,100,000	146,590.22	Client	Buy
15:03:39	R186 On 05-Aug-10			Bond Future	1	3,500,000	0.00	Client	Sell
15:03:39	R186 On 05-Aug-10			Bond Future	1	421,800,000	5,027,023.37	Member	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	3,500,000	42,402.13	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	421,800,000	0.00	Member	Sell
15:03:39	R186 On 04-Nov-10			Bond Future	1	2,100,000	25,441.28	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	8,800,000	106,611.07	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	7,100,000	86,015.75	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	26,800,000	324,679.16	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	14,000,000	169,608.52	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	10,300,000	124,783.41	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	5,400,000	65,420.43	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	4,000,000	48,459.58	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	2,500,000	30,287.24	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	2,200,000	26,652.77	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	16,600,000	201,107.24	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	11,600,000	140,532.77	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	8,800,000	106,611.07	Client	Buy
15:03:39	R186 On 04-Nov-10			Bond Future	1	12,400,000	150,224.69	Client	Buy
16:17:48	R186 On 04-Nov-10			Bond Future	1	600,000	0.00	Client	Sell
16:17:48	R186 On 04-Nov-10			Bond Future	1	5,300,000	64,074.76	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:17:48	R186 On 04-Nov-10			Bond Future	1	3,600,000	0.00	Client	Sell
16:17:48	R186 On 04-Nov-10			Bond Future	1	800,000	0.00	Client	Sell
16:17:48	R186 On 04-Nov-10			Bond Future	1	300,000	0.00	Client	Sell
16:44:27	R186 On 05-Aug-10			Bond Future	1	600,000	7,142.51	Client	Buy
16:44:27	R186 On 05-Aug-10			Bond Future	1	5,300,000	0.00	Member	Sell
16:44:27	R186 On 05-Aug-10			Bond Future	1	3,600,000	42,855.06	Client	Buy
16:44:27	R186 On 05-Aug-10			Bond Future	1	800,000	9,523.35	Client	Buy
16:44:27	R186 On 05-Aug-10			Bond Future	1	300,000	3,571.26	Client	Buy
Total for R186 Bond Future					76	1,708,400,000	10,264,252.59		
12:12:05	R203 On 04-Nov-10			Bond Future	1	700,000	7,098.79	Client	Buy
12:12:05	R203 On 04-Nov-10			Bond Future	1	700,000	0.00	Member	Sell
12:20:37	R203 On 05-Aug-10			Bond Future	1	700,000	0.00	Client	Sell
12:20:37	R203 On 05-Aug-10			Bond Future	1	700,000	7,265.99	Member	Buy
Total for R203 Bond Future					4	2,800,000	14,364.79		
12:12:05	R207 On 04-Nov-10			Bond Future	1	2,900,000	27,598.43	Client	Buy
12:12:05	R207 On 04-Nov-10			Bond Future	1	2,900,000	0.00	Member	Sell
12:21:02	R207 On 05-Aug-10			Bond Future	1	2,900,000	0.00	Client	Sell
12:21:02	R207 On 05-Aug-10			Bond Future	1	2,900,000	27,133.74	Member	Buy
Total for R207 Bond Future					4	11,600,000	54,732.17		
12:39:38	TRT1 On 04-Nov-10			Index Future	1	1,000,000	0.00	Member	Buy
12:39:38	TRT1 On 04-Nov-10			Index Future	1	1,000,000	0.00	Client	Sell
12:48:38	TRT1 On 05-Aug-10			Index Future	1	1,000,000	0.00	Member	Sell
12:48:38	TRT1 On 05-Aug-10			Index Future	1	1,000,000	0.00	Client	Buy
Total for TRT1 Index Future					4	4,000,000	0.00		
Grand Total for all Instruments					112	1,752,840,000	10,486,293.36		