



Derivatives Matched Trades Report

Report for 28/05/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:22:52	R186 On 04-Nov-10	8.75	Call	Bond Future	1	21,000,000	0.00	Member	Buy
10:22:52	R186 On 04-Nov-10	8.75	Call	Bond Future	1	21,000,000	0.00	Client	Sell
10:23:33	R186 On 04-Nov-10	8.75	Call	Bond Future	1	4,000,000	0.00	Member	Buy
10:23:33	R186 On 04-Nov-10	8.75	Call	Bond Future	1	4,000,000	0.00	Client	Sell
10:24:09	R186 On 04-Nov-10	8.75	Call	Bond Future	1	25,000,000	0.00	Member	Sell
10:24:09	R186 On 04-Nov-10	8.75	Call	Bond Future	1	25,000,000	0.00	Client	Buy
10:35:55	R186 On 05-Aug-10	10.00	Put	Bond Future	1	4,000,000	0.00	Member	Buy
10:35:55	R186 On 05-Aug-10	10.00	Put	Bond Future	1	4,000,000	0.00	Client	Sell
10:36:43	R186 On 05-Aug-10	10.00	Put	Bond Future	1	2,000,000	0.00	Member	Buy
10:36:43	R186 On 05-Aug-10	10.00	Put	Bond Future	1	2,000,000	0.00	Client	Sell
10:37:16	R186 On 05-Aug-10	10.00	Put	Bond Future	1	6,000,000	0.00	Member	Sell
10:37:16	R186 On 05-Aug-10	10.00	Put	Bond Future	1	6,000,000	0.00	Client	Buy
Total for R186 Bond Future					12	124,000,000	0.00		
15:01:22	R204 On 05-Aug-10			Bond Future	1	100,000	971.42	Member	Buy
15:01:22	R204 On 05-Aug-10			Bond Future	1	100,000	0.00	Client	Sell
Total for R204 Bond Future					2	200,000	971.42		
11:01:51	R207 On 05-Aug-10			Bond Future	1	298,900,000	0.00	Member	Sell
11:01:51	R207 On 05-Aug-10			Bond Future	1	298,900,000	2,737,699.53	Client	Buy
Total for R207 Bond Future					2	597,800,000	2,737,699.53		
15:00:01	R208 On 05-Aug-10			Bond Future	1	194,500,000	0.00	Member	Sell
15:00:01	R208 On 05-Aug-10			Bond Future	1	194,500,000	1,729,302.81	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:00:25	R208 On 05-Aug-10			Bond Future	1	91,500,000	0.00	Member	Sell
15:00:25	R208 On 05-Aug-10			Bond Future	1	91,500,000	813,528.06	Client	Buy
Total for R208 Bond Future					4	572,000,000	2,542,830.86		
Grand Total for all Instruments					20	1,294,000,000	5,281,501.81		