



# Derivatives Matched Trades Report

Report for 08/06/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:07:53	R157 On 05-Aug-10			Bond Future	1	72,400,000	924,158.63	Client	Buy
16:07:53	R157 On 05-Aug-10			Bond Future	1	72,400,000	0.00	Member	Sell
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>144,800,000</b>	<b>924,158.63</b>		
9:33:40	R186 On 05-Aug-10	8.50	Call	Bond Future	1	14,400,000	0.00	Member	Sell
9:33:40	R186 On 05-Aug-10	8.50	Call	Bond Future	1	14,400,000	0.00	Member	Buy
9:33:40	R186 On 05-Aug-10	8.50	Call	Bond Future	1	14,400,000	0.00	Member	Buy
9:33:40	R186 On 05-Aug-10	8.50	Call	Bond Future	1	14,400,000	0.00	Member	Sell
9:33:40	R186 On 05-Aug-10	8.50	Call	Bond Future	1	14,400,000	0.00	Member	Sell
9:33:40	R186 On 05-Aug-10	8.50	Call	Bond Future	1	14,400,000	0.00	Client	Buy
9:33:40	R186 On 05-Aug-10	8.50	Call	Bond Future	1	14,400,000	0.00	Member	Buy
9:33:40	R186 On 05-Aug-10	8.50	Call	Bond Future	1	14,400,000	0.00	Client	Sell
10:27:24	R186 On 05-Aug-10			Bond Future	1	50,900,000	0.00	Member	Sell
10:27:24	R186 On 05-Aug-10			Bond Future	1	200,000	2,275.78	Client	Buy
10:27:24	R186 On 05-Aug-10			Bond Future	1	1,900,000	21,619.87	Client	Buy
10:27:24	R186 On 05-Aug-10			Bond Future	1	2,700,000	30,722.98	Client	Buy
10:27:24	R186 On 05-Aug-10			Bond Future	1	35,400,000	402,812.39	Client	Buy
10:27:24	R186 On 05-Aug-10			Bond Future	1	300,000	3,413.66	Client	Buy
10:27:24	R186 On 05-Aug-10			Bond Future	1	1,000,000	11,378.88	Client	Buy
10:27:24	R186 On 05-Aug-10			Bond Future	1	300,000	3,413.66	Client	Buy
10:27:24	R186 On 05-Aug-10			Bond Future	1	3,900,000	44,377.64	Client	Buy
10:27:24	R186 On 05-Aug-10			Bond Future	1	2,000,000	22,757.76	Client	Buy
10:27:24	R186 On 05-Aug-10			Bond Future	1	3,200,000	36,412.42	Client	Buy
15:51:13	R186 On 04-Nov-10			Bond Future	1	25,500,000	0.00	Client	Sell
15:51:13	R186 On 04-Nov-10			Bond Future	1	25,500,000	296,913.30	Member	Buy
16:07:51	R186 On 05-Aug-10			Bond Future	1	3,300,000	37,583.84	Member	Buy
16:07:51	R186 On 05-Aug-10			Bond Future	1	3,300,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>					<b>23</b>	<b>274,600,000</b>	<b>913,682.19</b>		
10:24:21	R201 On 05-Aug-10			Bond Future	1	70,000,000	0.00	Member	Sell
10:24:21	R201 On 05-Aug-10			Bond Future	1	100,000	1,037.12	Client	Buy
10:24:21	R201 On 05-Aug-10			Bond Future	1	3,800,000	39,410.52	Client	Buy
10:24:21	R201 On 05-Aug-10			Bond Future	1	49,600,000	514,411.02	Client	Buy
10:24:21	R201 On 05-Aug-10			Bond Future	1	400,000	4,148.48	Client	Buy
10:24:21	R201 On 05-Aug-10			Bond Future	1	1,400,000	14,519.67	Client	Buy
10:24:21	R201 On 05-Aug-10			Bond Future	1	300,000	3,111.36	Client	Buy
10:24:21	R201 On 05-Aug-10			Bond Future	1	4,500,000	46,670.36	Client	Buy
10:24:21	R201 On 05-Aug-10			Bond Future	1	2,800,000	29,039.33	Client	Buy
10:24:21	R201 On 05-Aug-10			Bond Future	1	4,500,000	46,670.36	Client	Buy
10:24:21	R201 On 05-Aug-10			Bond Future	1	2,600,000	26,965.09	Client	Buy
15:51:13	R201 On 05-Aug-10			Bond Future	1	48,600,000	0.00	Client	Sell
15:51:13	R201 On 05-Aug-10			Bond Future	1	48,600,000	504,397.14	Member	Buy
<b>Total for R201 Bond Future</b>					<b>13</b>	<b>237,200,000</b>	<b>1,230,380.44</b>		
10:25:11	R203 On 05-Aug-10			Bond Future	1	67,800,000	0.00	Member	Sell
10:25:11	R203 On 05-Aug-10			Bond Future	1	700,000	7,050.01	Client	Buy
10:25:11	R203 On 05-Aug-10			Bond Future	1	300,000	3,021.43	Client	Buy
10:25:11	R203 On 05-Aug-10			Bond Future	1	4,300,000	43,307.20	Client	Buy
10:25:11	R203 On 05-Aug-10			Bond Future	1	1,400,000	14,100.02	Client	Buy
10:25:11	R203 On 05-Aug-10			Bond Future	1	4,500,000	45,321.48	Client	Buy
10:25:11	R203 On 05-Aug-10			Bond Future	1	2,600,000	26,185.75	Client	Buy
10:25:11	R203 On 05-Aug-10			Bond Future	1	3,800,000	38,271.48	Client	Buy
10:25:11	R203 On 05-Aug-10			Bond Future	1	49,600,000	499,543.47	Client	Buy
10:25:11	R203 On 05-Aug-10			Bond Future	1	400,000	4,028.58	Client	Buy
10:25:11	R203 On 05-Aug-10			Bond Future	1	200,000	2,014.29	Client	Buy
<b>Total for R203 Bond Future</b>					<b>11</b>	<b>135,600,000</b>	<b>682,843.70</b>		
10:26:20	R204 On 05-Aug-10			Bond Future	1	200,000	1,927.73	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	100,000	963.86	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	2,800,000	26,988.17	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	35,900,000	346,026.85	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	200,000	1,927.73	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	500,000	4,819.32	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	300,000	2,891.59	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:26:20	R204 On 05-Aug-10			Bond Future	1	3,800,000	36,626.80	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	1,000,000	9,638.63	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	3,200,000	30,843.62	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	1,900,000	18,313.40	Client	Buy
10:26:20	R204 On 05-Aug-10			Bond Future	1	49,900,000	0.00	Member	Sell
15:51:13	R204 On 05-Aug-10			Bond Future	1	64,800,000	0.00	Client	Sell
15:51:13	R204 On 05-Aug-10			Bond Future	1	64,800,000	625,426.86	Member	Buy
<b>Total for R204 Bond Future</b>					<b>14</b>	<b>229,400,000</b>	<b>1,106,394.54</b>		
10:27:24	R208 On 05-Aug-10			Bond Future	1	88,800,000	0.00	Member	Sell
10:27:24	R208 On 05-Aug-10			Bond Future	1	900,000	7,882.18	Client	Buy
10:27:24	R208 On 05-Aug-10			Bond Future	1	500,000	4,378.99	Client	Buy
10:27:24	R208 On 05-Aug-10			Bond Future	1	300,000	2,627.39	Client	Buy
10:27:24	R208 On 05-Aug-10			Bond Future	1	400,000	3,503.19	Client	Buy
10:27:24	R208 On 05-Aug-10			Bond Future	1	6,800,000	59,554.22	Client	Buy
10:27:24	R208 On 05-Aug-10			Bond Future	1	1,800,000	15,764.35	Client	Buy
10:27:24	R208 On 05-Aug-10			Bond Future	1	5,800,000	50,796.24	Client	Buy
10:27:24	R208 On 05-Aug-10			Bond Future	1	3,300,000	28,901.31	Client	Buy
10:27:24	R208 On 05-Aug-10			Bond Future	1	4,900,000	42,914.07	Client	Buy
10:27:24	R208 On 05-Aug-10			Bond Future	1	64,100,000	561,386.07	Client	Buy
15:51:13	R208 On 05-Aug-10			Bond Future	1	23,700,000	0.00	Client	Sell
15:51:13	R208 On 05-Aug-10			Bond Future	1	23,700,000	208,230.14	Member	Buy
<b>Total for R208 Bond Future</b>					<b>13</b>	<b>225,000,000</b>	<b>985,938.15</b>		
10:27:24	R209 On 05-Aug-10			Bond Future	1	59,600,000	0.00	Member	Sell
10:27:24	R209 On 05-Aug-10			Bond Future	1	200,000	1,504.18	Client	Buy
10:27:24	R209 On 05-Aug-10			Bond Future	1	300,000	2,256.28	Client	Buy
10:27:24	R209 On 05-Aug-10			Bond Future	1	4,800,000	36,100.42	Client	Buy
10:27:24	R209 On 05-Aug-10			Bond Future	1	1,200,000	9,025.10	Client	Buy
10:27:24	R209 On 05-Aug-10			Bond Future	1	3,900,000	29,331.59	Client	Buy
10:27:24	R209 On 05-Aug-10			Bond Future	1	2,300,000	17,298.12	Client	Buy
10:27:24	R209 On 05-Aug-10			Bond Future	1	3,300,000	24,819.04	Client	Buy
10:27:24	R209 On 05-Aug-10			Bond Future	1	42,700,000	321,143.28	Client	Buy
10:27:24	R209 On 05-Aug-10			Bond Future	1	600,000	4,512.55	Client	Buy
10:27:24	R209 On 05-Aug-10			Bond Future	1	300,000	2,256.28	Client	Buy
<b>Total for R209 Bond Future</b>					<b>11</b>	<b>119,200,000</b>	<b>448,246.83</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					<b>87</b>	<b>1,365,800,000</b>	<b>6,291,644.48</b>		