



# Derivatives Matched Trades Report

Report for 13/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	40,000,000	471,753.04	Member	Buy
9:00:49	R186 On 04-Nov-10			Bond Future	1	100,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	11,400,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	9,400,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	4,100,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	2,400,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	2,200,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	1,300,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	1,200,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	1,100,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	1,100,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	800,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	500,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	500,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	400,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	400,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	400,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	400,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	300,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	300,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	300,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	300,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	100,000	0.00	Client	Sell
9:00:49	R186 On 04-Nov-10			Bond Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:40:04	R186 On 05-Aug-10			Bond Future	1	3,400,000	39,362.34	Member	Buy
14:40:04	R186 On 05-Aug-10			Bond Future	1	3,400,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>31</b>	<b>86,800,000</b>	<b>511,115.38</b>		
14:40:04	R201 On 05-Aug-10			Bond Future	1	2,400,000	25,331.29	Member	Buy
14:40:04	R201 On 05-Aug-10			Bond Future	1	2,400,000	0.00	Client	Sell
<b>Total for R201 Bond Future</b>					<b>2</b>	<b>4,800,000</b>	<b>25,331.29</b>		
14:40:04	R203 On 05-Aug-10			Bond Future	1	2,400,000	24,714.94	Member	Buy
14:40:04	R203 On 05-Aug-10			Bond Future	1	2,400,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>2</b>	<b>4,800,000</b>	<b>24,714.94</b>		
14:40:04	R204 On 05-Aug-10			Bond Future	1	1,800,000	17,745.13	Member	Buy
14:40:04	R204 On 05-Aug-10			Bond Future	1	1,800,000	0.00	Client	Sell
16:48:38	R204 On 05-Aug-10			Bond Future	1	1,000,000	9,871.81	Member	Buy
16:48:38	R204 On 05-Aug-10			Bond Future	1	1,000,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>					<b>4</b>	<b>5,600,000</b>	<b>27,616.93</b>		
14:40:04	R208 On 05-Aug-10			Bond Future	1	3,200,000	28,699.58	Member	Buy
14:40:04	R208 On 05-Aug-10			Bond Future	1	3,200,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>6,400,000</b>	<b>28,699.58</b>		
14:40:04	R209 On 05-Aug-10			Bond Future	1	1,100,000	8,407.79	Member	Buy
14:40:04	R209 On 05-Aug-10			Bond Future	1	1,100,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>2,200,000</b>	<b>8,407.79</b>		
<b>Grand Total for all Instruments</b>					<b>43</b>	<b>110,600,000</b>	<b>625,885.92</b>		