



# Derivatives Matched Trades Report

Report for 31/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:15:06	R157 On 04-Nov-10			Bond Future	1	21,000,000	266,993.03	Member	Buy
13:15:06	R157 On 04-Nov-10			Bond Future	1	21,000,000	0.00	Client	Sell
14:43:41	R157 On 04-Nov-10			Bond Future	1	6,000,000	0.00	Member	Sell
14:43:41	R157 On 04-Nov-10			Bond Future	1	5,000,000	63,532.63	Client	Buy
14:43:41	R157 On 04-Nov-10			Bond Future	1	1,000,000	12,706.53	Client	Buy
<b>Total for R157 Bond Future</b>					<b>5</b>	<b>54,000,000</b>	<b>343,232.19</b>		
14:43:41	R186 On 04-Nov-10			Bond Future	1	5,600,000	70,059.72	Member	Buy
14:43:41	R186 On 04-Nov-10			Bond Future	1	5,600,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>11,200,000</b>	<b>70,059.72</b>		
12:10:12	R201 On 04-Nov-10			Bond Future	1	15,000,000	163,658.70	Member	Buy
12:10:12	R201 On 04-Nov-10			Bond Future	1	15,000,000	0.00	Client	Sell
12:10:26	R201 On 04-Nov-10			Bond Future	1	3,000,000	32,731.74	Member	Buy
12:10:26	R201 On 04-Nov-10			Bond Future	1	3,000,000	0.00	Client	Sell
12:10:39	R201 On 04-Nov-10			Bond Future	1	2,000,000	21,821.16	Member	Buy
12:10:39	R201 On 04-Nov-10			Bond Future	1	2,000,000	0.00	Client	Sell
<b>Total for R201 Bond Future</b>					<b>6</b>	<b>40,000,000</b>	<b>218,211.60</b>		
14:43:41	R203 On 04-Nov-10			Bond Future	1	3,700,000	38,290.93	Member	Buy
14:43:41	R203 On 04-Nov-10			Bond Future	1	3,700,000	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 R203 Bond Future</b>					<b>2</b>	<b>7,400,000</b>	<b>38,290.93</b>		
14:43:41	R204 On 04-Nov-10			Bond Future	1	3,300,000	34,158.58	Member	Buy
14:43:41	R204 On 04-Nov-10			Bond Future	1	3,300,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>6,600,000</b>	<b>34,158.58</b>		
14:43:41	R208 On 04-Nov-10			Bond Future	1	5,600,000	51,271.69	Member	Buy
14:43:41	R208 On 04-Nov-10			Bond Future	1	5,600,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>11,200,000</b>	<b>51,271.69</b>		
<b>Grand Total for all Instruments</b>					<b>19</b>	<b>130,400,000</b>	<b>755,224.72</b>		