



# Derivatives Matched Trades Report

Report for 25/03/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:05:51	R157 On 06-May-10			Bond Future	1	30,000,000	373,431.30	Member	Buy
10:05:51	R157 On 06-May-10			Bond Future	1	30,000,000	0.00	Client	Sell
15:47:58	R157 On 06-May-10			Bond Future	1	26,000,000	325,499.82	Member	Buy
15:47:58	R157 On 06-May-10			Bond Future	1	26,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>					<b>4</b>	<b>112,000,000</b>	<b>698,931.12</b>		
10:52:18	R203 On 05-Aug-10			Bond Future	1	1,300,000	13,126.87	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	700,000	7,068.32	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	400,000	4,039.04	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	5,400,000	54,527.00	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	1,300,000	13,126.87	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	200,000	2,019.52	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	1,400,000	14,136.63	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	4,600,000	46,448.93	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	100,000	1,009.76	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	2,700,000	27,263.50	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	100,000	1,009.76	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	200,000	2,019.52	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	3,900,000	39,380.61	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	49,700,000	501,850.37	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	400,000	4,039.04	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	24,300,000	245,371.51	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	1,400,000	14,136.63	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	34,300,000	346,347.44	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	200,000	2,019.52	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	6,300,000	63,614.84	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	300,000	3,029.28	Client	Buy

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10:52:18	R203 On 05-Aug-10			Bond Future	1	100,000	1,009.76	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	9,100,000	91,888.10	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	12,300,000	124,200.39	Client	Buy
10:52:18	R203 On 05-Aug-10			Bond Future	1	160,700,000	0.00	Member	Sell
<b>Total for R203 Bond Future</b>					<b>25</b>	<b>321,400,000</b>	<b>1,622,683.20</b>		
10:52:18	R208 On 05-Aug-10			Bond Future	1	1,800,000	15,761.06	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	1,000,000	8,756.14	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	500,000	4,378.07	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	7,400,000	64,795.47	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	1,700,000	14,885.44	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	200,000	1,751.23	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	2,000,000	17,512.29	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	6,200,000	54,288.09	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	100,000	875.61	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	3,700,000	32,397.73	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	100,000	875.61	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	200,000	1,751.23	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	5,300,000	46,407.56	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	68,700,000	601,547.09	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	600,000	5,253.69	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	1,900,000	16,636.67	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	300,000	2,626.84	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	8,600,000	75,302.84	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	400,000	3,502.46	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	100,000	875.61	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	14,100,000	123,461.63	Client	Buy
10:52:18	R208 On 05-Aug-10			Bond Future	1	124,900,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>					<b>22</b>	<b>249,800,000</b>	<b>1,093,642.39</b>		
<b>Grand Total for all Instruments</b>					<b>51</b>	<b>683,200,000</b>	<b>3,415,256.70</b>		