



# Derivatives Matched Trades Report

Report for 01/11/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:50:04	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
10:50:04	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
10:50:27	AL7T On 04-Nov-10			Index Future	1	140,000	0.00	Member	Buy
10:50:27	AL7T On 04-Nov-10			Index Future	1	140,000	0.00	Client	Sell
10:50:48	AL7T On 04-Nov-10			Index Future	1	100,000	0.00	Member	Buy
10:50:48	AL7T On 04-Nov-10			Index Future	1	100,000	0.00	Client	Sell
10:51:08	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
10:51:08	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
10:51:46	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
10:51:46	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
10:52:07	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
10:52:07	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
10:52:42	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
10:52:42	AL7T On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
10:53:32	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
10:53:32	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
10:53:57	AL7T On 03-Feb-11			Index Future	1	100,000	0.00	Member	Sell
10:53:57	AL7T On 03-Feb-11			Index Future	1	100,000	0.00	Client	Buy
10:54:16	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
10:54:16	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
10:54:36	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
10:54:36	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
10:55:00	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
10:55:00	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
10:55:35	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
10:55:35	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
10:56:12	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
10:56:12	AL7T On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
10:58:28	AL7T On 04-Nov-10			Index Future	1	120,000,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:58:28	AL7T	On 04-Nov-10			Index Future	1	120,000,000	0.00	Client	Sell
10:58:55	AL7T	On 04-Nov-10			Index Future	1	120,000,000	0.00	Member	Sell
10:58:55	AL7T	On 04-Nov-10			Index Future	1	120,000,000	0.00	Client	Buy
10:59:09	AL7T	On 04-Nov-10			Index Future	1	10,000	0.00	Member	Buy
10:59:09	AL7T	On 04-Nov-10			Index Future	1	10,000	0.00	Client	Sell
10:59:33	AL7T	On 03-Feb-11			Index Future	1	10,000	0.00	Member	Sell
10:59:33	AL7T	On 03-Feb-11			Index Future	1	10,000	0.00	Client	Buy
<b>Total for AL7T Index Future</b>						<b>36</b>	<b>480,940,000</b>	<b>0.00</b>		
9:16:06	ALBI	On 03-Feb-11			Index Future	1	390,000	0.00	Member	Sell
9:16:06	ALBI	On 03-Feb-11			Index Future	1	390,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>780,000</b>	<b>0.00</b>		
13:44:48	ILBI	On 04-Nov-10			Index Future	1	1,410,000	0.00	Member	Buy
13:44:48	ILBI	On 04-Nov-10			Index Future	1	1,410,000	0.00	Client	Sell
13:45:26	ILBI	On 04-Nov-10			Index Future	1	3,530,000	0.00	Member	Buy
13:45:26	ILBI	On 04-Nov-10			Index Future	1	3,530,000	0.00	Client	Sell
13:46:18	ILBI	On 03-Feb-11			Index Future	1	1,410,000	0.00	Member	Sell
13:46:18	ILBI	On 03-Feb-11			Index Future	1	1,410,000	0.00	Client	Buy
13:47:17	ILBI	On 03-Feb-11			Index Future	1	3,530,000	0.00	Member	Sell
13:47:17	ILBI	On 03-Feb-11			Index Future	1	3,530,000	0.00	Client	Buy
<b>Total for ILBI Index Future</b>						<b>8</b>	<b>19,760,000</b>	<b>0.00</b>		
10:00:57	R186	On 04-Nov-10	8.75	Call	Bond Future	1	27,000,000	0.00	Client	Sell
10:00:57	R186	On 04-Nov-10	8.75	Call	Bond Future	1	27,000,000	0.00	Client	Buy
10:01:00	R186	On 03-Feb-11	7.75	Call	Bond Future	1	13,000,000	0.00	Client	Sell
10:01:00	R186	On 03-Feb-11	7.75	Call	Bond Future	1	13,000,000	0.00	Client	Buy
10:01:04	R186	On 05-May-11	8.00	Call	Bond Future	1	20,000,000	0.00	Client	Sell
10:01:04	R186	On 05-May-11	8.00	Call	Bond Future	1	20,000,000	0.00	Client	Buy
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>120,000,000</b>	<b>0.00</b>		
13:40:04	R212	On 04-Nov-10			Bond Future	1	10,000,000	101,829.00	Member	Buy
13:40:04	R212	On 04-Nov-10			Bond Future	1	10,000,000	0.00	Client	Sell
13:41:00	R212	On 04-Nov-10			Bond Future	1	10,000,000	101,829.00	Member	Buy
13:41:00	R212	On 04-Nov-10			Bond Future	1	10,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:41:48	R212 On 04-Nov-10			Bond Future	1	78,000,000	794,266.20	Member	Buy
13:41:48	R212 On 04-Nov-10			Bond Future	1	78,000,000	0.00	Client	Sell
13:42:29	R212 On 04-Nov-10			Bond Future	1	10,000,000	101,829.00	Member	Buy
13:42:29	R212 On 04-Nov-10			Bond Future	1	10,000,000	0.00	Client	Sell
13:48:27	R212 On 03-Feb-11			Bond Future	1	12,500,000	0.00	Member	Sell
13:48:27	R212 On 03-Feb-11			Bond Future	1	12,500,000	127,626.25	Client	Buy
13:49:13	R212 On 03-Feb-11			Bond Future	1	13,200,000	0.00	Member	Sell
13:49:13	R212 On 03-Feb-11			Bond Future	1	13,200,000	134,773.32	Client	Buy
13:49:41	R212 On 03-Feb-11			Bond Future	1	7,100,000	0.00	Member	Sell
13:49:41	R212 On 03-Feb-11			Bond Future	1	7,100,000	72,491.71	Client	Buy
13:50:10	R212 On 03-Feb-11			Bond Future	1	118,000,000	0.00	Member	Sell
13:50:10	R212 On 03-Feb-11			Bond Future	1	118,000,000	1,204,791.80	Client	Buy
13:51:19	R212 On 03-Feb-11			Bond Future	1	12,000,000	0.00	Member	Sell
13:51:19	R212 On 03-Feb-11			Bond Future	1	12,000,000	122,521.20	Client	Buy
<b>Total for R212 Bond Future</b>					<b>18</b>	<b>541,600,000</b>	<b>2,761,957.48</b>		
<b>Grand Total for all Instruments</b>					<b>70</b>	<b>1,163,080,000</b>	<b>2,761,957.48</b>		