



# Derivatives Matched Trades Report

Report for 18/05/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:10:47	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Member	Buy
16:10:47	ALBI On 05-Aug-10			Index Future	1	10,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
16:10:16	GOVI On 05-Aug-10			GOVI	1	10,000	0.00	Member	Sell
16:10:16	GOVI On 05-Aug-10			GOVI	1	10,000	0.00	Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
10:57:17	JIBAR FUTURE 05-Jun-11			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
10:57:17	JIBAR FUTURE 05-Jun-11			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>20,000,000</b>	<b>0.00</b>		
12:46:47	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Member	Buy
12:46:47	R204 On 05-Aug-10	8.70	Put	Bond Future	1	65,000,000	0.00	Member	Sell
12:46:47	R204 On 05-Aug-10	8.70	Put	Bond Future	1	800,000	0.00	Member	Buy
12:46:47	R204 On 05-Aug-10	8.70	Put	Bond Future	1	5,600,000	0.00	Member	Buy
12:46:47	R204 On 05-Aug-10	8.70	Put	Bond Future	1	43,600,000	0.00	Member	Buy
14:13:50	R204 On 05-Aug-10	8.70	Put	Bond Future	1	800,000	0.00	Member	Sell
14:13:50	R204 On 05-Aug-10	8.70	Put	Bond Future	1	800,000	0.00	Client	Buy
14:13:51	R204 On 05-Aug-10	8.70	Put	Bond Future	1	5,600,000	0.00	Member	Sell
14:13:51	R204 On 05-Aug-10	8.70	Put	Bond Future	1	5,600,000	0.00	Client	Buy
14:13:52	R204 On 05-Aug-10	8.70	Put	Bond Future	1	43,600,000	0.00	Member	Sell
14:13:52	R204 On 05-Aug-10	8.70	Put	Bond Future	1	43,600,000	0.00	Client	Buy
14:13:53	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Member	Sell

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14:13:53	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Client	Buy
14:31:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Member	Sell
14:31:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	65,000,000	0.00	Member	Buy
14:31:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Member	Buy
14:31:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	65,000,000	0.00	Member	Sell
14:31:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	800,000	0.00	Member	Sell
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14:31:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	5,600,000	0.00	Client	Sell
14:31:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	43,600,000	0.00	Member	Buy
14:31:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	43,600,000	0.00	Client	Sell
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14:31:08	R204 On 05-Aug-10	8.70	Put	Bond Future	1	15,000,000	0.00	Client	Buy

**Total for R204 Bond Future** **39** **780,000,000** **0.00**

**Grand Total for all Instruments** **45** **800,040,000** **0.00**