



# Derivatives Matched Trades Report

Report for 27/07/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:29:31	ALBI On 05-Aug-10			Index Future	1	450,000	0.00	Client	Sell
16:29:31	ALBI On 05-Aug-10			Index Future	1	450,000	0.00	Member	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>900,000</b>	<b>0.00</b>		
12:09:33	GOVI On 04-Nov-10			GOVI	1	380,000	0.00	Member	Buy
12:09:33	GOVI On 04-Nov-10			GOVI	1	10,000	0.00	Client	Sell
12:09:33	GOVI On 04-Nov-10			GOVI	1	60,000	0.00	Client	Sell
12:09:33	GOVI On 04-Nov-10			GOVI	1	40,000	0.00	Client	Sell
12:09:33	GOVI On 04-Nov-10			GOVI	1	190,000	0.00	Client	Sell
12:09:33	GOVI On 04-Nov-10			GOVI	1	20,000	0.00	Client	Sell
12:09:33	GOVI On 04-Nov-10			GOVI	1	60,000	0.00	Client	Sell
<b>Total for GOVI GOVI</b>					<b>7</b>	<b>760,000</b>	<b>0.00</b>		
12:09:33	R186 On 04-Nov-10			Bond Future	1	2,800,000	33,467.60	Member	Buy
12:09:33	R186 On 04-Nov-10			Bond Future	1	2,800,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>5,600,000</b>	<b>33,467.60</b>		
12:09:33	R201 On 04-Nov-10			Bond Future	1	1,200,000	12,845.96	Member	Buy
12:09:33	R201 On 04-Nov-10			Bond Future	1	1,200,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	300,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	500,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	1,600,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	4,500,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	200,000	0.00	Client	Sell

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15:17:54	R201 On 04-Nov-10			Bond Future	1	100,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	2,400,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	78,600,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	2,500,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	300,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	800,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	300,000	0.00	Client	Sell
15:17:54	R201 On 04-Nov-10			Bond Future	1	92,100,000	984,750.61	Member	Buy
16:36:52	R201 On 04-Nov-10			Bond Future	1	26,900,000	0.00	Member	Sell
16:36:52	R201 On 04-Nov-10			Bond Future	1	26,900,000	287,619.88	Client	Buy
<b>Total for R201 Bond Future</b>					<b>17</b>	<b>240,400,000</b>	<b>1,285,216.45</b>		
12:09:33	R203 On 04-Nov-10			Bond Future	1	1,300,000	13,157.31	Member	Buy
12:09:33	R203 On 04-Nov-10			Bond Future	1	1,300,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>2</b>	<b>2,600,000</b>	<b>13,157.31</b>		
12:09:33	R204 On 04-Nov-10			Bond Future	1	900,000	9,083.78	Member	Buy
12:09:33	R204 On 04-Nov-10			Bond Future	1	900,000	0.00	Client	Sell
15:37:35	R204 On 04-Nov-10			Bond Future	1	1,000,000	10,117.18	Member	Buy
15:37:35	R204 On 04-Nov-10			Bond Future	1	1,000,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>					<b>4</b>	<b>3,800,000</b>	<b>19,200.96</b>		
12:09:33	R208 On 04-Nov-10			Bond Future	1	1,700,000	15,088.28	Member	Buy
12:09:33	R208 On 04-Nov-10			Bond Future	1	1,700,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>3,400,000</b>	<b>15,088.28</b>		
<b>Grand Total for all Instruments</b>					<b>36</b>	<b>257,460,000</b>	<b>1,366,130.60</b>		