



# Derivatives Matched Trades Report

Report for 30/11/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:29:13	ALBI On 03-Feb-11			Index Future	1	40,000	0.00	Member	Buy
15:29:13	ALBI On 03-Feb-11			Index Future	1	40,000	0.00	Client	Sell
15:29:28	ALBI On 03-Feb-11			Index Future	1	40,000	0.00	Member	Sell
15:29:28	ALBI On 03-Feb-11			Index Future	1	40,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>160,000</b>	<b>0.00</b>		
16:22:07	GOVI On 03-Feb-11			GOVI	1	60,000	0.00	Member	Sell
16:22:07	GOVI On 03-Feb-11			GOVI	1	60,000	0.00	Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>120,000</b>	<b>0.00</b>		
12:17:14	R157 On 03-Feb-11			Bond Future	1	11,600,000	148,221.25	Client	Buy
12:17:14	R157 On 03-Feb-11			Bond Future	1	7,500,000	0.00	Client	Sell
12:17:14	R157 On 03-Feb-11			Bond Future	1	100,000	0.00	Client	Sell
12:17:14	R157 On 03-Feb-11			Bond Future	1	300,000	0.00	Client	Sell
12:17:14	R157 On 03-Feb-11			Bond Future	1	200,000	0.00	Client	Sell
12:17:14	R157 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
12:17:14	R157 On 03-Feb-11			Bond Future	1	500,000	0.00	Client	Sell
12:17:14	R157 On 03-Feb-11			Bond Future	1	1,500,000	0.00	Client	Sell
12:17:14	R157 On 03-Feb-11			Bond Future	1	1,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>					<b>9</b>	<b>23,200,000</b>	<b>148,221.25</b>		
<b>Grand Total for all Instruments</b>					<b>15</b>	<b>23,480,000</b>	<b>148,221.25</b>		