



# Derivatives Matched Trades Report

Report for 29/02/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:03:16	ANY DAY EXPIRY DAAB \$ Any day expiry			Any day expiry	1	13,000,000	0.00	Member	Buy
18:03:17	ANY DAY EXPIRY DAAB \$ Any day expiry			Any day expiry	1	13,000,000	0.00	Client	Sell
18:03:17	ANY DAY EXPIRY DAAB \$ Any day expiry			Any day expiry	1	13,000,000	0.00	Member	Buy
18:03:17	ANY DAY EXPIRY DAAB \$ Any day expiry			Any day expiry	1	13,000,000	0.00	Member	Sell
<b>Total for ANY DAY EXPIRY DAAB \$ Any day expiry</b>					<b>4</b>	<b>52,000,000</b>	<b>0.00</b>		
18:03:17	CF CANDO CAAT Can-Do Future			Can-Do Future	1	12,500,000	0.00	Client	Sell
18:03:17	CF CANDO CAAT Can-Do Future			Can-Do Future	1	12,500,000	0.00	Member	Buy
18:03:17	CF CANDO CAAT Can-Do Future			Can-Do Future	1	12,500,000	0.00	Member	Buy
18:03:17	CF CANDO CAAT Can-Do Future			Can-Do Future	1	12,500,000	0.00	Member	Sell
<b>Total for CF CANDO CAAT Can-Do Future</b>					<b>4</b>	<b>50,000,000</b>	<b>0.00</b>		
18:03:17	CF CANDO CAAV Can-Do Future			Can-Do Future	1	12,987,000	0.00	Client	Sell
18:03:17	CF CANDO CAAV Can-Do Future			Can-Do Future	1	12,987,000	0.00	Member	Buy
18:03:17	CF CANDO CAAV Can-Do Future			Can-Do Future	1	12,987,000	0.00	Member	Buy
18:03:17	CF CANDO CAAV Can-Do Future			Can-Do Future	1	12,987,000	0.00	Member	Sell
<b>Total for CF CANDO CAAV Can-Do Future</b>					<b>4</b>	<b>51,948,000</b>	<b>0.00</b>		
11:04:30	R186 On 03-May-12			Bond Future	1	200,000	2,449.94	Member	Buy
11:04:30	R186 On 03-May-12			Bond Future	1	200,000	0.00	Client	Sell
14:07:54	R186 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
14:07:54	R186 On 02-Aug-12			Bond Future	1	1,000,000	11,913.00	Member	Buy
14:12:49	R186 On 02-Aug-12			Bond Future	1	1,000,000	11,913.00	Member	Buy
14:12:50	R186 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:17:39	R186 On 03-May-12			Bond Future	1	4,100,000	50,192.67	Member	Buy
15:17:39	R186 On 03-May-12			Bond Future	1	4,000,000	0.00	Client	Sell
15:28:29	R186 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
15:42:58	R186 On 03-May-12			Bond Future	1	700,000	8,568.15	Member	Buy
15:42:58	R186 On 03-May-12			Bond Future	1	700,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>11</b>	<b>14,000,000</b>	<b>85,036.76</b>		
11:04:30	R204 On 03-May-12			Bond Future	1	400,000	4,215.73	Member	Buy
11:04:30	R204 On 03-May-12			Bond Future	1	400,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>800,000</b>	<b>4,215.73</b>		
15:42:58	R207 On 03-May-12			Bond Future	1	100,000	990.63	Member	Buy
15:42:58	R207 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>200,000</b>	<b>990.63</b>		
15:42:58	R208 On 03-May-12			Bond Future	1	700,000	6,540.79	Member	Buy
15:42:58	R208 On 03-May-12			Bond Future	1	700,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>1,400,000</b>	<b>6,540.79</b>		
15:17:39	R209 On 03-May-12			Bond Future	1	6,700,000	0.00	Member	Sell
15:17:39	R209 On 03-May-12			Bond Future	1	6,500,000	49,206.31	Client	Buy
15:29:28	R209 On 03-May-12			Bond Future	1	200,000	1,514.04	Client	Buy
15:42:58	R209 On 03-May-12			Bond Future	1	700,000	5,294.70	Member	Buy
15:42:58	R209 On 03-May-12			Bond Future	1	700,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>					<b>5</b>	<b>14,800,000</b>	<b>56,015.05</b>		
<b>Grand Total for all Instruments</b>					<b>34</b>	<b>185,148,000</b>	<b>152,798.96</b>		