



# Derivatives Matched Trades Report

Report for 03/02/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:44:31	ANY DAY EXPIRY DAAA \$ Any day expiry			Any day expiry	1	1,372,000	0.00	Member	Buy
10:44:31	ANY DAY EXPIRY DAAA \$ Any day expiry			Any day expiry	1	1,207,000	0.00	Client	Sell
10:49:44	ANY DAY EXPIRY DAAA \$ Any day expiry			Any day expiry	1	165,000	0.00	Client	Sell
<b>Total for ANY DAY EXPIRY DAAA \$ Any day expiry</b>					<b>3</b>	<b>2,744,000</b>	<b>0.00</b>		
16:17:34	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	5,670,000	0.00	Member	Sell
16:17:34	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	2,215,000	0.00	Member	Buy
16:42:58	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	520,000	0.00	Member	Buy
16:42:58	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	650,000	0.00	Member	Buy
16:42:58	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	520,000	0.00	Member	Sell
16:42:58	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	520,000	0.00	Client	Buy
16:42:58	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	650,000	0.00	Member	Sell
16:42:58	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	650,000	0.00	Client	Buy
16:42:59	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	601,000	0.00	Member	Buy
16:42:59	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	1,684,000	0.00	Member	Buy
16:42:59	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	601,000	0.00	Member	Sell
16:42:59	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	601,000	0.00	Client	Buy
16:42:59	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	1,684,000	0.00	Member	Sell
16:42:59	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	1,684,000	0.00	Client	Buy
16:42:59	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	2,215,000	0.00	Member	Sell
16:42:59	CF CANDO CAAZ Can-Do Future			Can-Do Future	1	2,215,000	0.00	Client	Buy
<b>Total for CF CANDO CAAZ Can-Do Future</b>					<b>16</b>	<b>22,680,000</b>	<b>0.00</b>		
15:20:15	JIBAR FUTU JIBAR Tradeable Future			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
15:20:15	JIBAR FUTU JIBAR Tradeable Future			Jibar Tradeable Future	1	25,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>50,000,000</b>	<b>0.00</b>		
14:10:36	R210 On 03-May-12			Bond Future	1	1,500,000	0.00	Member	Sell
14:10:36	R210 On 03-May-12			Bond Future	1	1,500,000	20,997.45	Client	Buy
14:10:36	R210 On 03-May-12			Bond Future	1	1,000,000	0.00	Member	Sell
14:10:36	R210 On 03-May-12			Bond Future	1	1,000,000	13,998.30	Client	Buy
<b>Total for R210 Bond Future</b>					<b>4</b>	<b>5,000,000</b>	<b>34,995.75</b>		
<b>Grand Total for all Instruments</b>					<b>25</b>	<b>80,424,000</b>	<b>34,995.75</b>		