



Derivatives Matched Trades Report

Report for 07/11/2011

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:22:49	CF CANDO \$1-Jan-12			Can-Do Future	1	12,500,000	0.00	Member	Sell
14:22:49	CF CANDO \$1-Jan-12			Can-Do Future	1	12,500,000	0.00	Client	Buy
Total for CF CANDO CAAS Can-Do Future					2	25,000,000	0.00		
14:22:49	CF CANDO 29-Feb-12			Can-Do Future	1	12,500,000	0.00	Member	Sell
14:22:49	CF CANDO 29-Feb-12			Can-Do Future	1	12,500,000	0.00	Client	Buy
Total for CF CANDO CAAT Can-Do Future					2	25,000,000	0.00		
14:22:49	CF CANDO \$1-Jan-12			Can-Do Future	1	19,481,000	0.00	Member	Sell
14:22:49	CF CANDO \$1-Jan-12			Can-Do Future	1	19,481,000	0.00	Client	Buy
Total for CF CANDO CAAU Can-Do Future					2	38,962,000	0.00		
14:22:49	CF CANDO 29-Feb-12			Can-Do Future	1	12,987,000	0.00	Member	Sell
14:22:49	CF CANDO 29-Feb-12			Can-Do Future	1	12,987,000	0.00	Client	Buy
Total for CF CANDO CAAV Can-Do Future					2	25,974,000	0.00		
15:02:47	R186 On 02-Feb-12			Bond Future	1	4,000,000	0.00	Client	Sell
15:02:47	R186 On 02-Feb-12			Bond Future	1	4,000,000	47,653.40	Member	Buy
Total for R186 Bond Future					2	8,000,000	47,653.40		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:37:31	R203 On 02-Feb-12			Bond Future	1	31,000,000	0.00	Client	Sell
16:37:31	R203 On 02-Feb-12			Bond Future	1	31,000,000	333,913.37	Member	Buy
Total for R203 Bond Future					2	62,000,000	333,913.37		
9:13:31	R207 On 02-Feb-12			Bond Future	1	1,100,000	0.00	Member	Sell
9:13:31	R207 On 02-Feb-12			Bond Future	1	1,100,000	10,640.69	Member	Buy
14:53:43	R207 On 02-Feb-12			Bond Future	1	2,000,000	19,269.65	Client	Buy
14:53:43	R207 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Client	Sell
14:53:43	R207 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Member	Sell
14:53:43	R207 On 02-Feb-12			Bond Future	1	2,000,000	19,269.65	Member	Buy
15:54:42	R207 On 02-Feb-12			Bond Future	1	2,000,000	0.00	Client	Sell
15:54:42	R207 On 02-Feb-12			Bond Future	1	398,000,000	0.00	Client	Sell
15:54:42	R207 On 02-Feb-12			Bond Future	1	2,000,000	19,293.41	Member	Buy
15:54:42	R207 On 02-Feb-12			Bond Future	1	398,000,000	3,839,387.79	Member	Buy
16:08:04	R207 On 02-Feb-12			Bond Future	1	106,300,000	1,028,640.33	Client	Buy
16:08:04	R207 On 02-Feb-12			Bond Future	1	106,300,000	0.00	Member	Sell
Total for R207 Bond Future					12	1,022,800,000	4,936,501.52		
16:08:04	R208 On 02-Feb-12			Bond Future	1	100,000,000	0.00	Client	Sell
16:08:04	R208 On 02-Feb-12			Bond Future	1	100,000,000	947,743.40	Member	Buy
Total for R208 Bond Future					2	200,000,000	947,743.40		
Grand Total for all Instruments					26	1,407,736,000	6,265,811.69		