



Derivatives Matched Trades Report

Report for 14/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:22:11	CF CANDO 18-Jun-12			Can-Do Future	1	2,000,000	0.00	Client	Buy
15:22:11	CF CANDO 18-Jun-12			Can-Do Future	1	8,000,000	0.00	Member	Sell
16:27:46	CF CANDO 18-Jun-12			Can-Do Future	1	6,000,000	0.00	Client	Buy
Total for CF CANDO CABA Can-Do Future					3	16,000,000	0.00		
15:22:11	CF CANDO 18-Jun-12			Can-Do Future	1	2,000,000	0.00	Client	Buy
15:22:11	CF CANDO 18-Jun-12			Can-Do Future	1	8,000,000	0.00	Member	Sell
16:27:23	CF CANDO 18-Jun-12			Can-Do Future	1	6,000,000	0.00	Client	Buy
Total for CF CANDO CABB Can-Do Future					3	16,000,000	0.00		
15:22:11	CF CANDO 18-Jun-12			Can-Do Future	1	4,000,000	0.00	Client	Buy
15:22:11	CF CANDO 18-Jun-12			Can-Do Future	1	16,000,000	0.00	Member	Sell
16:28:03	CF CANDO 18-Jun-12			Can-Do Future	1	12,000,000	0.00	Client	Buy
Total for CF CANDO CABC Can-Do Future					3	32,000,000	0.00		
15:22:11	CF CANDO 18-Jun-12			Can-Do Future	1	4,000,000	0.00	Client	Buy
15:22:11	CF CANDO 18-Jun-12			Can-Do Future	1	16,000,000	0.00	Member	Sell
16:28:23	CF CANDO 18-Jun-12			Can-Do Future	1	12,000,000	0.00	Client	Buy
Total for CF CANDO CABD Can-Do Future					3	32,000,000	0.00		
9:40:33	GOVI On 03-May-12			GOVI	1	30,000	0.00	Member	Buy
9:40:33	GOVI On 03-May-12			GOVI	1	30,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:18:15	GOVI On 03-May-12			GOVI	1	10,000	0.00	Client	Buy
10:18:15	GOVI On 03-May-12			GOVI	1	10,000	0.00	Client	Sell
Total for GOVI GOVI					4	80,000	0.00		
14:03:18	R186 On 03-May-12			Bond Future	1	50,000,000	0.00	Member	Sell
14:03:18	R186 On 03-May-12			Bond Future	1	50,000,000	606,835.60	Client	Buy
15:07:27	R186 On 02-Aug-12			Bond Future	1	1,000,000	11,716.90	Member	Buy
15:07:27	R186 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R186 Bond Future					4	102,000,000	618,552.50		
16:02:50	R201 On 03-May-12			Bond Future	1	9,000,000	98,523.77	Client	Buy
16:02:50	R201 On 03-May-12			Bond Future	1	9,000,000	0.00	Member	Sell
Total for R201 Bond Future					2	18,000,000	98,523.77		
9:40:33	R207 On 03-May-12			Bond Future	1	3,300,000	32,735.09	Member	Buy
9:40:33	R207 On 03-May-12			Bond Future	1	3,300,000	0.00	Client	Sell
9:51:48	R207 On 03-May-12			Bond Future	1	6,600,000	65,470.17	Client	Buy
9:51:48	R207 On 03-May-12			Bond Future	1	6,600,000	0.00	Member	Sell
Total for R207 Bond Future					4	19,800,000	98,205.26		
12:02:25	R209 On 03-May-12			Bond Future	1	82,000,000	616,802.52	Member	Buy
12:04:23	R209 On 03-May-12			Bond Future	1	82,000,000	0.00	Member	Sell
Total for R209 Bond Future					2	164,000,000	616,802.52		
12:02:25	R213 On 03-May-12			Bond Future	1	35,000,000	299,596.08	Member	Buy
12:04:23	R213 On 03-May-12			Bond Future	1	35,000,000	0.00	Member	Sell
Total for R213 Bond Future					2	70,000,000	299,596.08		
12:02:25	R214 On 03-May-12			Bond Future	1	150,000,000	1,150,168.80	Member	Buy
12:04:23	R214 On 03-May-12			Bond Future	1	150,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R214 Bond Future					2	300,000,000	1,150,168.80		
Grand Total for all Instruments					32	769,880,000	2,881,848.92		