



Derivatives Matched Trades Report

Report for 02/04/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:08:22	CF CANDO 18-Jun-12			Can-Do Future	1	60,000	0.00	Client	Sell
17:08:22	CF CANDO 18-Jun-12			Can-Do Future	1	60,000	0.00	Client	Buy
Total for CF CANDO CAAZ Can-Do Future					2	120,000	0.00		
12:25:33	R186 On 03-May-12			Bond Future	1	100,000,000	0.00	Member	Sell
12:29:04	R186 On 03-May-12			Bond Future	1	73,900,000	899,812.24	Member	Buy
16:55:16	R186 On 03-May-12			Bond Future	1	500,000	6,088.04	Client	Buy
16:55:16	R186 On 03-May-12			Bond Future	1	1,200,000	14,611.29	Client	Buy
16:55:16	R186 On 03-May-12			Bond Future	1	1,200,000	14,611.29	Client	Buy
16:55:16	R186 On 03-May-12			Bond Future	1	1,900,000	23,134.55	Client	Buy
16:55:16	R186 On 03-May-12			Bond Future	1	6,800,000	82,797.34	Client	Buy
16:55:16	R186 On 03-May-12			Bond Future	1	8,400,000	102,279.06	Client	Buy
16:55:16	R186 On 03-May-12			Bond Future	1	1,000,000	12,176.08	Client	Buy
16:55:17	R186 On 03-May-12			Bond Future	1	5,100,000	62,098.00	Client	Buy
Total for R186 Bond Future					10	200,000,000	1,217,607.90		
10:46:02	R207 On 03-May-12			Bond Future	1	2,000,000	19,783.59	Member	Buy
10:46:02	R207 On 03-May-12			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R207 Bond Future					2	4,000,000	19,783.59		
12:43:04	R210 On 03-May-12			Bond Future	1	3,000,000	0.00	Member	Sell
12:43:04	R210 On 03-May-12			Bond Future	1	3,000,000	42,452.10	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R210 Bond Future					2	6,000,000	42,452.10		
11:17:45	R213 On 03-May-12			Bond Future	1	1,400,000	11,933.09	Member	Buy
11:17:45	R213 On 03-May-12			Bond Future	1	1,400,000	0.00	Client	Sell
Total for R213 Bond Future					2	2,800,000	11,933.09		
Grand Total for all Instruments					18	212,920,000	1,291,776.68		