

Derivatives Matched Trades Report

Report for 30/03/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:01:24	CF CANDO 30-Mar-12			Can-Do Future	1	52,000,000	0.00	Client	Sell
18:01:24	CF CANDO 30-Mar-12			Can-Do Future	1	48,000,000	0.00	Client	Sell
18:01:24	CF CANDO 30-Mar-12			Can-Do Future	1	100,000,000	0.00	Member	Buy
18:01:24	CF CANDO 30-Mar-12			Can-Do Future	1	100,000,000	0.00	Member	Buy
18:01:24	CF CANDO 30-Mar-12			Can-Do Future	1	100,000,000	0.00	Member	Sell
Total for CF CANDO CAAO Can-Do Future					5	400,000,000	0.00		
18:01:23	CF CANDO 30-Mar-12			Can-Do Future	1	12,500,000	0.00	Member	Buy
18:01:24	CF CANDO 30-Mar-12			Can-Do Future	1	12,500,000	0.00	Client	Sell
18:01:24	CF CANDO 30-Mar-12			Can-Do Future	1	12,500,000	0.00	Member	Buy
18:01:24	CF CANDO 30-Mar-12			Can-Do Future	1	12,500,000	0.00	Member	Sell
Total for CF CANDO CAAX Can-Do Future					4	50,000,000	0.00		
14:02:01	R186 On 02-Aug-12			Bond Future	1	1,000,000	11,769.83	Member	Buy
14:02:01	R186 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Member	Sell
14:21:33	R186 On 02-Aug-12			Bond Future	1	1,000,000	0.00	Client	Sell
14:21:33	R186 On 02-Aug-12			Bond Future	1	1,000,000	11,774.41	Member	Buy
Total for R186 Bond Future					4	4,000,000	23,544.23		
13:02:30	R203 On 03-May-12			Bond Future	1	200,000	0.00	Client	Sell
13:02:30	R203 On 03-May-12			Bond Future	1	200,000	2,098.11	Client	Buy
13:15:11	R203 On 03-May-12			Bond Future	1	100,000	1,049.06	Client	Buy
13:15:11	R203 On 03-May-12			Bond Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R203 Bond Future					4	600,000	3,147.17		
16:29:15	R210 On 03-May-12			Bond Future	1	4,000,000	0.00	Member	Sell
16:29:15	R210 On 03-May-12			Bond Future	1	4,000,000	56,154.40	Client	Buy
Total for R210 Bond Future					2	8,000,000	56,154.40		
16:29:15	R212 On 03-May-12			Bond Future	1	50,000,000	0.00	Member	Sell
16:29:15	R212 On 03-May-12			Bond Future	1	50,000,000	583,915.00	Client	Buy
Total for R212 Bond Future					2	100,000,000	583,915.00		
Grand Total for all Instruments					21	562,600,000	666,760.80		