



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 12/07/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:07:48	ES33	On 02/08/2012		Bond Future	1	3,600,000	31,991.74	Member	Buy
12:07:48	ES33	On 02/08/2012		Bond Future	1	3,600,000	0.00	Client	Sell
12:07:48	ES33	On 02/08/2012		Bond Future	1	24,600,000	218,610.24	Member	Buy
12:07:48	ES33	On 02/08/2012		Bond Future	1	24,600,000	0.00	Client	Sell
12:07:49	ES33	On 02/08/2012		Bond Future	1	4,500,000	39,989.68	Member	Buy
12:07:49	ES33	On 02/08/2012		Bond Future	1	4,500,000	0.00	Client	Sell
12:07:49	ES33	On 02/08/2012		Bond Future	1	40,700,000	361,684.42	Member	Buy
12:07:49	ES33	On 02/08/2012		Bond Future	1	40,700,000	0.00	Client	Sell
12:07:49	ES33	On 02/08/2012		Bond Future	1	91,400,000	812,234.78	Member	Buy
12:07:49	ES33	On 02/08/2012		Bond Future	1	91,400,000	0.00	Client	Sell
12:07:49	ES33	On 02/08/2012		Bond Future	1	4,000,000	35,546.38	Member	Buy
12:07:49	ES33	On 02/08/2012		Bond Future	1	4,000,000	0.00	Client	Sell
12:07:49	ES33	On 02/08/2012		Bond Future	1	2,900,000	25,771.13	Member	Buy
12:07:49	ES33	On 02/08/2012		Bond Future	1	2,900,000	0.00	Client	Sell
12:07:49	ES33	On 02/08/2012		Bond Future	1	1,300,000	11,552.57	Member	Buy
12:07:49	ES33	On 02/08/2012		Bond Future	1	1,300,000	0.00	Client	Sell
12:07:49	ES33	On 02/08/2012		Bond Future	1	400,000	3,554.64	Member	Buy
12:07:49	ES33	On 02/08/2012		Bond Future	1	400,000	0.00	Client	Sell
12:07:50	ES33	On 02/08/2012		Bond Future	1	59,900,000	532,307.04	Member	Buy
12:07:50	ES33	On 02/08/2012		Bond Future	1	59,900,000	0.00	Client	Sell
12:07:50	ES33	On 02/08/2012		Bond Future	1	106,800,000	949,088.35	Member	Buy
12:07:50	ES33	On 02/08/2012		Bond Future	1	106,800,000	0.00	Client	Sell
12:07:50	ES33	On 02/08/2012		Bond Future	1	1,800,000	15,995.87	Member	Buy

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12:07:50	ES33	On 02/08/2012			Bond Future	1	1,800,000	0.00	Client	Sell
12:07:50	ES33	On 02/08/2012			Bond Future	1	2,700,000	23,993.81	Member	Buy
12:07:50	ES33	On 02/08/2012			Bond Future	1	2,700,000	0.00	Client	Sell
12:07:50	ES33	On 02/08/2012			Bond Future	1	400,000	3,554.64	Member	Buy
12:07:50	ES33	On 02/08/2012			Bond Future	1	400,000	0.00	Client	Sell
12:07:50	ES33	On 02/08/2012			Bond Future	1	4,900,000	43,544.32	Member	Buy
12:07:50	ES33	On 02/08/2012			Bond Future	1	4,900,000	0.00	Client	Sell
12:09:04	ES33	On 02/08/2012			Bond Future	1	100,000	888.66	Member	Buy
12:09:04	ES33	On 02/08/2012			Bond Future	1	100,000	0.00	Client	Sell
Total for ES33 Bond Future						32	700,000,000	3,110,308.25		
14:41:14	R204	On 02/08/2012			Bond Future	1	100,000	1,080.09	Client	Buy
14:41:14	R204	On 02/08/2012			Bond Future	1	100,000	0.00	Member	Sell
Total for R204 Bond Future						2	200,000	1,080.09		
16:08:18	R208	On 02/08/2012	7.20	Call	Bond Future	1	345,000,000	0.00	Client	Buy
16:08:18	R208	On 01/11/2012	6.81	Call	Bond Future	1	518,000,000	0.00	Client	Sell
16:08:18	R208	On 02/08/2012	7.20	Call	Bond Future	1	345,000,000	0.00	Member	Sell
16:08:18	R208	On 01/11/2012	6.81	Call	Bond Future	1	518,000,000	0.00	Member	Buy
16:11:44	R208	On 02/08/2012	7.50	Put	Bond Future	1	115,000,000	0.00	Client	Sell
16:11:44	R208	On 02/08/2012	7.50	Put	Bond Future	1	115,000,000	0.00	Member	Buy
16:19:29	R208	On 02/08/2012			Bond Future	1	60,000,000	0.00	Client	Sell
16:19:29	R208	On 02/08/2012			Bond Future	1	60,000,000	604,136.40	Member	Buy
Total for R208 Bond Future						8	2,076,000,000	604,136.40		
15:38:27	R209	On 02/08/2012			Bond Future	1	9,700,000	78,626.03	Member	Buy
15:38:27	R209	On 02/08/2012			Bond Future	1	9,700,000	0.00	Client	Sell
15:38:27	R209	On 02/08/2012			Bond Future	1	62,500,000	506,611.00	Member	Buy
15:38:27	R209	On 02/08/2012			Bond Future	1	62,500,000	0.00	Client	Sell
15:38:28	R209	On 02/08/2012			Bond Future	1	11,100,000	89,974.11	Member	Buy
15:38:28	R209	On 02/08/2012			Bond Future	1	11,100,000	0.00	Client	Sell
15:38:28	R209	On 02/08/2012			Bond Future	1	103,500,000	838,947.82	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:38:28	R209	On 02/08/2012			Bond Future	1	103,500,000	0.00	Client	Sell
15:38:28	R209	On 02/08/2012			Bond Future	1	235,200,000	1,906,478.52	Member	Buy
15:38:28	R209	On 02/08/2012			Bond Future	1	235,200,000	0.00	Client	Sell
15:38:28	R209	On 02/08/2012			Bond Future	1	9,800,000	79,436.60	Member	Buy
15:38:28	R209	On 02/08/2012			Bond Future	1	9,800,000	0.00	Client	Sell
15:38:28	R209	On 02/08/2012			Bond Future	1	7,700,000	62,414.48	Member	Buy
15:38:28	R209	On 02/08/2012			Bond Future	1	7,700,000	0.00	Client	Sell
15:38:28	R209	On 02/08/2012			Bond Future	1	4,200,000	34,044.26	Member	Buy
15:38:28	R209	On 02/08/2012			Bond Future	1	4,200,000	0.00	Client	Sell
15:38:29	R209	On 02/08/2012			Bond Future	1	1,600,000	12,969.24	Member	Buy
15:38:29	R209	On 02/08/2012			Bond Future	1	1,600,000	0.00	Client	Sell
15:38:29	R209	On 02/08/2012			Bond Future	1	152,800,000	1,238,562.57	Member	Buy
15:38:29	R209	On 02/08/2012			Bond Future	1	152,800,000	0.00	Client	Sell
15:38:29	R209	On 02/08/2012			Bond Future	1	272,700,000	2,210,445.12	Member	Buy
15:38:29	R209	On 02/08/2012			Bond Future	1	272,700,000	0.00	Client	Sell
15:38:29	R209	On 02/08/2012			Bond Future	1	4,400,000	35,665.41	Member	Buy
15:38:29	R209	On 02/08/2012			Bond Future	1	4,400,000	0.00	Client	Sell
15:38:29	R209	On 02/08/2012			Bond Future	1	700,000	5,674.04	Member	Buy
15:38:29	R209	On 02/08/2012			Bond Future	1	700,000	0.00	Client	Sell
15:38:29	R209	On 02/08/2012			Bond Future	1	7,900,000	64,035.63	Member	Buy
15:38:29	R209	On 02/08/2012			Bond Future	1	7,900,000	0.00	Client	Sell
15:38:30	R209	On 02/08/2012			Bond Future	1	16,200,000	131,313.57	Member	Buy
15:38:30	R209	On 02/08/2012			Bond Future	1	16,200,000	0.00	Client	Sell
Total for R209 Bond Future						30	1,800,000,000	7,295,198.40		
Grand Total for all Instruments						72	4,576,200,000	11,010,723.14		