



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 16/08/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:50:57	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Member	Sell
10:50:57	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Client	Buy
Total for GOVI GOVI						2	60,000	0.00		
8:54:28	R186	On 07/02/2013	7.25	Call	Bond Future	1	5,200,000	0.00	Client	Sell
8:56:58	R186	On 07/02/2013	7.25	Call	Bond Future	1	11,100,000	0.00	Client	Sell
8:56:58	R186	On 07/02/2013	7.25	Call	Bond Future	1	3,300,000	0.00	Client	Sell
8:56:58	R186	On 07/02/2013	7.25	Call	Bond Future	1	15,200,000	0.00	Client	Sell
8:56:58	R186	On 07/02/2013	7.25	Call	Bond Future	1	3,000,000	0.00	Client	Sell
8:56:58	R186	On 07/02/2013	7.25	Call	Bond Future	1	9,000,000	0.00	Client	Sell
8:56:58	R186	On 07/02/2013	7.25	Call	Bond Future	1	1,200,000	0.00	Client	Sell
8:56:58	R186	On 07/02/2013	7.25	Call	Bond Future	1	3,000,000	0.00	Client	Sell
8:56:58	R186	On 07/02/2013	7.25	Call	Bond Future	1	16,000,000	0.00	Client	Sell
8:56:58	R186	On 07/02/2013	7.25	Call	Bond Future	1	67,000,000	0.00	Member	Buy
11:36:16	R186	On 01/11/2012			Bond Future	1	10,000,000	0.00	Member	Sell
11:36:16	R186	On 01/11/2012			Bond Future	1	6,000,000	77,048.20	Client	Buy
11:42:59	R186	On 01/11/2012			Bond Future	1	4,000,000	51,365.47	Client	Buy
12:40:05	R186	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
12:40:05	R186	On 01/11/2012			Bond Future	1	400,000	5,144.00	Client	Buy
Total for R186 Bond Future						15	154,800,000	133,557.67		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:13:28	R197	On 01/11/2012			Bond Future	1	100,000	0.00	Client	Sell
16:13:28	R197	On 01/11/2012			Bond Future	1	100,000	2,726.60	Client	Buy
16:13:28	R197	On 01/11/2012			Bond Future	1	200,000	0.00	Client	Sell
16:13:28	R197	On 01/11/2012			Bond Future	1	200,000	5,453.20	Client	Buy
Total for R197 Bond Future						4	600,000	8,179.80		
16:13:28	R207	On 01/11/2012			Bond Future	1	300,000	3,143.70	Client	Buy
16:13:28	R207	On 01/11/2012			Bond Future	1	300,000	0.00	Client	Sell
16:13:28	R207	On 01/11/2012			Bond Future	1	400,000	4,191.60	Client	Buy
16:13:28	R207	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
Total for R207 Bond Future						4	1,400,000	7,335.29		
14:08:38	R210	On 01/11/2012			Bond Future	1	5,200,000	0.00	Member	Sell
14:08:38	R210	On 01/11/2012			Bond Future	1	5,200,000	79,288.46	Client	Buy
16:13:28	R210	On 01/11/2012			Bond Future	1	100,000	0.00	Client	Sell
16:13:28	R210	On 01/11/2012			Bond Future	1	100,000	1,520.50	Client	Buy
16:13:28	R210	On 01/11/2012			Bond Future	1	100,000	0.00	Client	Sell
16:13:28	R210	On 01/11/2012			Bond Future	1	100,000	1,520.50	Client	Buy
Total for R210 Bond Future						6	10,800,000	82,329.46		
14:08:38	R212	On 01/11/2012			Bond Future	1	10,100,000	126,582.90	Member	Buy
14:08:38	R212	On 01/11/2012			Bond Future	1	10,100,000	0.00	Client	Sell
Total for R212 Bond Future						2	20,200,000	126,582.90		
Grand Total for all Instruments						33	187,860,000	357,985.12		