



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 31/08/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:47:18	R186	On 01/11/2012		Bond Future	1	500,000	6,535.92	Member	Buy
10:47:18	R186	On 01/11/2012		Bond Future	1	500,000	0.00	Client	Sell
11:14:26	R186	On 01/11/2012		Bond Future	1	5,000,000	0.00	Member	Sell
11:14:26	R186	On 01/11/2012		Bond Future	1	5,000,000	65,482.36	Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>11,000,000</b>	<b>72,018.28</b>		
15:05:07	R197	On 01/11/2012		Bond Future	1	1,200,000	0.00	Member	Sell
15:05:07	R197	On 01/11/2012		Bond Future	1	1,200,000	32,680.92	Client	Buy
15:05:08	R197	On 01/11/2012		Bond Future	1	6,500,000	0.00	Member	Sell
15:05:08	R197	On 01/11/2012		Bond Future	1	6,500,000	177,021.65	Client	Buy
15:05:08	R197	On 01/11/2012		Bond Future	1	1,100,000	0.00	Member	Sell
15:05:08	R197	On 01/11/2012		Bond Future	1	1,100,000	29,957.51	Client	Buy
15:05:08	R197	On 01/11/2012		Bond Future	1	9,000,000	0.00	Member	Sell
15:05:08	R197	On 01/11/2012		Bond Future	1	9,000,000	245,106.90	Client	Buy
15:05:08	R197	On 01/11/2012		Bond Future	1	21,000,000	0.00	Member	Sell
15:05:08	R197	On 01/11/2012		Bond Future	1	21,000,000	571,916.10	Client	Buy
15:05:09	R197	On 01/11/2012		Bond Future	1	500,000	0.00	Member	Sell
15:05:09	R197	On 01/11/2012		Bond Future	1	500,000	13,617.05	Client	Buy
15:05:09	R197	On 01/11/2012		Bond Future	1	200,000	0.00	Member	Sell
15:05:09	R197	On 01/11/2012		Bond Future	1	200,000	5,446.82	Client	Buy
15:05:09	R197	On 01/11/2012		Bond Future	1	16,000,000	0.00	Member	Sell
15:05:09	R197	On 01/11/2012		Bond Future	1	16,000,000	435,745.60	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:05:09	R197	On 01/11/2012			Bond Future	1	11,000,000	0.00	Member	Sell
15:05:09	R197	On 01/11/2012			Bond Future	1	11,000,000	299,575.10	Client	Buy
15:05:10	R197	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
15:05:10	R197	On 01/11/2012			Bond Future	1	200,000	5,446.82	Client	Buy
15:05:10	R197	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
15:05:10	R197	On 01/11/2012			Bond Future	1	300,000	8,170.23	Client	Buy
15:05:10	R197	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
15:05:10	R197	On 01/11/2012			Bond Future	1	600,000	16,340.46	Client	Buy
15:05:10	R197	On 01/11/2012			Bond Future	1	2,800,000	0.00	Member	Sell
15:05:10	R197	On 01/11/2012			Bond Future	1	2,800,000	76,255.48	Client	Buy
15:05:11	R197	On 01/11/2012			Bond Future	1	3,500,000	0.00	Member	Sell
15:05:11	R197	On 01/11/2012			Bond Future	1	3,500,000	95,319.35	Client	Buy
15:05:11	R197	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
15:05:11	R197	On 01/11/2012			Bond Future	1	100,000	2,723.41	Client	Buy
<b>Total for R197 Bond Future</b>						<b>30</b>	<b>148,000,000</b>	<b>2,015,323.40</b>		
16:23:32	R203	On 07/02/2013			Bond Future	1	15,000,000	0.00	Client	Sell
16:23:32	R203	On 07/02/2013			Bond Future	1	15,000,000	168,531.81	Member	Buy
<b>Total for R203 Bond Future</b>						<b>2</b>	<b>30,000,000</b>	<b>168,531.81</b>		
10:57:42	R208	On 01/11/2012			Bond Future	1	15,000,000	0.00	Member	Sell
10:57:42	R208	On 01/11/2012			Bond Future	1	15,000,000	151,379.81	Client	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>30,000,000</b>	<b>151,379.81</b>		
<b>Grand Total for all Instruments</b>						<b>38</b>	<b>219,000,000</b>	<b>2,407,253.30</b>		