



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 02/07/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:04:30	ALBI	On 02/08/2012		Index Future	1	10,000	0.00	Member	Sell
13:04:30	ALBI	On 02/08/2012		Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future					2	20,000	0.00		
13:15:45	ES33	On 02/08/2012		Bond Future	1	7,200,000	63,239.90	Member	Buy
13:15:45	ES33	On 02/08/2012		Bond Future	1	7,200,000	0.00	Client	Sell
13:15:45	ES33	On 02/08/2012		Bond Future	1	7,200,000	0.00	Member	Sell
13:15:45	ES33	On 02/08/2012		Bond Future	1	7,200,000	63,239.90	Client	Buy
Total for ES33 Bond Future					4	28,800,000	126,479.79		
11:33:12	IGOV	On 07/02/2013		Index Future	1	140,000	0.00	Client	Sell
11:33:12	IGOV	On 07/02/2013		Index Future	1	140,000	0.00	Client	Buy
Total for IGOV Index Future					2	280,000	0.00		
9:45:26	R157	On 02/08/2012		Bond Future	1	10,800,000	136,362.31	Member	Buy
9:45:26	R157	On 02/08/2012		Bond Future	1	10,800,000	0.00	Member	Sell
9:57:46	R157	On 02/08/2012		Bond Future	1	10,800,000	0.00	Member	Sell
9:57:46	R157	On 02/08/2012		Bond Future	1	10,800,000	136,396.41	Client	Buy
15:21:15	R157	On 02/08/2012		Bond Future	1	10,000,000	126,103.74	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:21:15	R157	On 02/08/2012			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R157 Bond Future						6	63,200,000	398,862.46		
9:45:26	R186	On 02/08/2012			Bond Future	1	16,000,000	196,677.84	Member	Buy
9:45:26	R186	On 02/08/2012			Bond Future	1	16,000,000	0.00	Member	Sell
10:02:05	R186	On 02/08/2012			Bond Future	1	16,000,000	0.00	Member	Sell
10:02:05	R186	On 02/08/2012			Bond Future	1	16,000,000	196,833.90	Client	Buy
Total for R186 Bond Future						4	64,000,000	393,511.74		
11:41:26	R189	On 02/08/2012			Bond Future	1	4,400,000	96,902.08	Member	Buy
11:41:26	R189	On 02/08/2012			Bond Future	1	4,400,000	0.00	Member	Sell
12:05:22	R189	On 02/08/2012			Bond Future	1	4,400,000	0.00	Member	Sell
12:05:22	R189	On 02/08/2012			Bond Future	1	4,400,000	96,909.12	Client	Buy
Total for R189 Bond Future						4	17,600,000	193,811.20		
11:41:26	R197	On 02/08/2012			Bond Future	1	25,700,000	659,719.00	Member	Buy
11:41:26	R197	On 02/08/2012			Bond Future	1	25,700,000	0.00	Member	Sell
12:06:18	R197	On 02/08/2012			Bond Future	1	25,700,000	0.00	Member	Sell
12:06:18	R197	On 02/08/2012			Bond Future	1	25,700,000	660,310.10	Client	Buy
Total for R197 Bond Future						4	102,800,000	1,320,029.10		
9:45:27	R201	On 02/08/2012			Bond Future	1	3,700,000	40,411.86	Member	Buy
9:45:27	R201	On 02/08/2012			Bond Future	1	3,700,000	0.00	Member	Sell
10:03:49	R201	On 02/08/2012			Bond Future	1	3,700,000	0.00	Member	Sell
10:03:49	R201	On 02/08/2012			Bond Future	1	3,700,000	40,420.45	Client	Buy
Total for R201 Bond Future						4	14,800,000	80,832.31		
12:00:10	R202	On 02/08/2012			Bond Future	1	268,600,000	0.00	Member	Sell
12:00:10	R202	On 02/08/2012			Bond Future	1	268,600,000	5,066,883.83	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:09:02	R202	On 02/08/2012			Bond Future	1	38,000,000	0.00	Member	Sell
12:09:02	R202	On 02/08/2012			Bond Future	1	22,800,000	432,460.37	Client	Buy
13:03:12	R202	On 02/08/2012			Bond Future	1	15,200,000	288,306.91	Client	Buy
Total for R202 Bond Future						5	613,200,000	5,787,651.11		
9:45:27	R203	On 02/08/2012			Bond Future	1	7,100,000	78,505.54	Member	Buy
9:45:27	R203	On 02/08/2012			Bond Future	1	7,100,000	0.00	Member	Sell
10:05:02	R203	On 02/08/2012			Bond Future	1	7,100,000	0.00	Member	Sell
10:05:02	R203	On 02/08/2012			Bond Future	1	7,100,000	78,537.30	Client	Buy
Total for R203 Bond Future						4	28,400,000	157,042.84		
9:45:27	R204	On 02/08/2012			Bond Future	1	9,900,000	105,903.14	Member	Buy
9:45:27	R204	On 02/08/2012			Bond Future	1	9,900,000	0.00	Member	Sell
10:05:47	R204	On 02/08/2012			Bond Future	1	9,900,000	0.00	Member	Sell
10:05:47	R204	On 02/08/2012			Bond Future	1	9,900,000	105,955.46	Client	Buy
Total for R204 Bond Future						4	39,600,000	211,858.60		
9:45:27	R206	On 02/08/2012			Bond Future	1	1,800,000	18,666.67	Member	Buy
9:45:27	R206	On 02/08/2012			Bond Future	1	1,800,000	0.00	Member	Sell
10:06:23	R206	On 02/08/2012			Bond Future	1	1,800,000	0.00	Member	Sell
10:06:23	R206	On 02/08/2012			Bond Future	1	1,800,000	18,669.19	Client	Buy
Total for R206 Bond Future						4	7,200,000	37,335.86		
9:45:27	R207	On 02/08/2012			Bond Future	1	21,000,000	212,636.89	Member	Buy
9:45:27	R207	On 02/08/2012			Bond Future	1	21,000,000	0.00	Member	Sell
10:07:29	R207	On 02/08/2012			Bond Future	1	21,000,000	0.00	Member	Sell
10:07:29	R207	On 02/08/2012			Bond Future	1	21,000,000	212,757.26	Client	Buy
13:04:44	R207	On 02/08/2012			Bond Future	1	25,000,000	0.00	Member	Sell
13:04:44	R207	On 02/08/2012			Bond Future	1	25,000,000	253,282.45	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future						6	134,000,000	678,676.59		
9:45:27	R208	On 02/08/2012			Bond Future	1	33,600,000	333,756.56	Member	Buy
9:45:27	R208	On 02/08/2012			Bond Future	1	33,600,000	0.00	Member	Sell
10:11:12	R208	On 02/08/2012			Bond Future	1	33,600,000	0.00	Member	Sell
10:11:12	R208	On 02/08/2012			Bond Future	1	33,600,000	333,965.92	Client	Buy
15:21:15	R208	On 02/08/2012			Bond Future	1	12,000,000	118,945.00	Member	Buy
15:21:15	R208	On 02/08/2012			Bond Future	1	12,000,000	0.00	Client	Sell
Total for R208 Bond Future						6	158,400,000	786,667.48		
13:04:45	R209	On 02/08/2012			Bond Future	1	44,700,000	352,998.27	Member	Buy
13:04:45	R209	On 02/08/2012			Bond Future	1	44,700,000	0.00	Client	Sell
13:04:45	R209	On 02/08/2012			Bond Future	1	700,000	5,527.94	Member	Buy
13:04:45	R209	On 02/08/2012			Bond Future	1	700,000	0.00	Client	Sell
13:04:45	R209	On 02/08/2012			Bond Future	1	600,000	0.00	Member	Sell
13:04:45	R209	On 02/08/2012			Bond Future	1	600,000	4,738.23	Client	Buy
13:04:45	R209	On 02/08/2012			Bond Future	1	100,000	0.00	Member	Sell
13:04:45	R209	On 02/08/2012			Bond Future	1	100,000	789.71	Client	Buy
Total for R209 Bond Future						8	92,200,000	364,054.14		
12:14:36	R210	On 02/08/2012			Bond Future	1	8,000,000	114,591.20	Member	Buy
12:14:36	R210	On 02/08/2012			Bond Future	1	8,000,000	0.00	Member	Sell
12:26:31	R210	On 02/08/2012			Bond Future	1	8,000,000	0.00	Member	Sell
12:26:31	R210	On 02/08/2012			Bond Future	1	8,000,000	114,738.40	Client	Buy
Total for R210 Bond Future						4	32,000,000	229,329.60		
12:14:36	R212	On 02/08/2012			Bond Future	1	3,000,000	35,417.40	Member	Buy
12:14:36	R212	On 02/08/2012			Bond Future	1	3,000,000	0.00	Member	Sell
12:21:10	R212	On 02/08/2012			Bond Future	1	3,000,000	35,417.40	Member	Buy
12:21:10	R212	On 02/08/2012			Bond Future	1	3,000,000	0.00	Member	Sell
12:31:09	R212	On 02/08/2012			Bond Future	1	3,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:31:09	R212	On 02/08/2012			Bond Future	1	3,000,000	35,417.40	Member	Buy
12:41:20	R212	On 02/08/2012			Bond Future	1	3,000,000	0.00	Member	Sell
12:41:20	R212	On 02/08/2012			Bond Future	1	3,000,000	35,447.40	Client	Buy
Total for R212 Bond Future						8	24,000,000	141,699.60		
9:45:27	R213	On 02/08/2012			Bond Future	1	1,300,000	11,729.22	Member	Buy
9:45:27	R213	On 02/08/2012			Bond Future	1	1,300,000	0.00	Member	Sell
10:11:48	R213	On 02/08/2012			Bond Future	1	1,300,000	0.00	Member	Sell
10:11:48	R213	On 02/08/2012			Bond Future	1	1,300,000	11,740.21	Client	Buy
Total for R213 Bond Future						4	5,200,000	23,469.43		
Grand Total for all Instruments						83	1,425,700,000	10,931,311.88		