



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 20/07/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:10:46	R157	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell
10:10:46	R157	On 02/08/2012		Bond Future	1	10,000,000	128,493.15	Member	Buy
14:04:29	R157	On 02/08/2012		Bond Future	1	12,000,000	154,137.77	Member	Buy
14:04:29	R157	On 02/08/2012		Bond Future	1	12,000,000	0.00	Member	Sell
Total for R157 Bond Future					4	44,000,000	282,630.92		
10:46:18	R186	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell
10:46:18	R186	On 02/08/2012		Bond Future	1	10,000,000	131,251.84	Member	Buy
14:04:29	R186	On 02/08/2012		Bond Future	1	26,000,000	342,187.90	Member	Buy
14:04:29	R186	On 02/08/2012		Bond Future	1	26,000,000	0.00	Member	Sell
Total for R186 Bond Future					4	72,000,000	473,439.74		
14:04:29	R201	On 02/08/2012		Bond Future	1	6,000,000	65,984.84	Member	Buy
14:04:29	R201	On 02/08/2012		Bond Future	1	6,000,000	0.00	Member	Sell
Total for R201 Bond Future					2	12,000,000	65,984.84		
12:04:42	R203	On 02/05/2013		Bond Future	1	800,000	0.00	Client	Sell
12:04:42	R203	On 02/05/2013		Bond Future	1	800,000	8,807.05	Member	Buy
14:04:29	R203	On 02/08/2012		Bond Future	1	14,000,000	159,668.25	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:04:29	R203	On 02/08/2012			Bond Future	1	14,000,000	0.00	Member	Sell
Total for R203 Bond Future						4	29,600,000	168,475.30		
14:04:29	R204	On 02/08/2012			Bond Future	1	10,000,000	111,107.02	Member	Buy
14:04:29	R204	On 02/08/2012			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R204 Bond Future						2	20,000,000	111,107.02		
14:04:29	R206	On 02/08/2012			Bond Future	1	12,000,000	125,088.11	Member	Buy
14:04:29	R206	On 02/08/2012			Bond Future	1	12,000,000	0.00	Member	Sell
Total for R206 Bond Future						2	24,000,000	125,088.11		
11:44:03	R207	On 01/11/2012			Bond Future	1	2,000,000	0.00	Member	Sell
11:44:03	R207	On 01/11/2012			Bond Future	1	2,000,000	23,599.04	Client	Buy
14:07:19	R207	On 02/08/2012			Bond Future	1	8,000,000	85,025.24	Member	Buy
14:07:19	R207	On 02/08/2012			Bond Future	1	8,000,000	0.00	Member	Sell
Total for R207 Bond Future						4	20,000,000	108,624.28		
13:56:51	R208	On 02/08/2012			Bond Future	1	2,500,000	26,154.61	Member	Buy
13:56:51	R208	On 02/08/2012			Bond Future	1	1,300,000	0.00	Client	Sell
14:06:27	R208	On 02/08/2012			Bond Future	1	200,000	0.00	Client	Sell
14:06:27	R208	On 02/08/2012			Bond Future	1	1,000,000	0.00	Client	Sell
14:07:19	R208	On 02/08/2012			Bond Future	1	20,000,000	209,167.32	Member	Buy
14:07:19	R208	On 02/08/2012			Bond Future	1	20,000,000	0.00	Member	Sell
Total for R208 Bond Future						6	45,000,000	235,321.93		
14:07:19	R209	On 02/08/2012			Bond Future	1	32,000,000	276,746.62	Member	Buy
14:07:19	R209	On 02/08/2012			Bond Future	1	32,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R209 Bond Future						2	64,000,000	276,746.62		
14:07:19	R213	On 02/08/2012			Bond Future	1	16,000,000	156,022.03	Member	Buy
14:07:19	R213	On 02/08/2012			Bond Future	1	16,000,000	0.00	Member	Sell
Total for R213 Bond Future						2	32,000,000	156,022.03		
Grand Total for all Instruments						32	362,600,000	2,003,440.79		