



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 30/07/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:34:50	R157	On 01/11/2012			Bond Future	1	65,000,000	799,094.92	Client	Buy
16:34:50	R157	On 01/11/2012			Bond Future	1	65,000,000	0.00	Member	Sell
Total for R157 Bond Future						2	130,000,000	799,094.92		
16:24:06	R197	On 01/11/2012			Bond Future	1	11,000,000	0.00	Member	Sell
16:24:06	R197	On 01/11/2012			Bond Future	1	11,000,000	299,517.90	Client	Buy
Total for R197 Bond Future						2	22,000,000	299,517.90		
16:32:08	R203	On 07/02/2013			Bond Future	1	80,000,000	0.00	Member	Sell
16:32:08	R203	On 07/02/2013			Bond Future	1	80,000,000	899,135.76	Client	Buy
Total for R203 Bond Future						2	160,000,000	899,135.76		
17:34:06	R204	On 02/08/2012			Bond Future	1	31,500,000	348,123.86	Member	Buy
17:34:06	R204	On 02/08/2012			Bond Future	1	31,500,000	0.00	Client	Sell
17:34:06	R204	On 02/08/2012			Bond Future	1	62,000,000	685,196.16	Member	Buy
17:34:06	R204	On 02/08/2012			Bond Future	1	62,000,000	0.00	Client	Sell
17:34:06	R204	On 02/08/2012			Bond Future	1	7,500,000	82,886.63	Member	Buy
17:34:06	R204	On 02/08/2012			Bond Future	1	7,500,000	0.00	Client	Sell
17:34:06	R204	On 02/08/2012			Bond Future	1	9,500,000	104,989.73	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:34:06	R204	On 02/08/2012			Bond Future	1	9,500,000	0.00	Client	Sell
17:34:06	R204	On 02/08/2012			Bond Future	1	3,000,000	33,154.65	Member	Buy
17:34:06	R204	On 02/08/2012			Bond Future	1	3,000,000	0.00	Client	Sell
17:34:06	R204	On 02/08/2012			Bond Future	1	8,000,000	88,412.41	Member	Buy
17:34:06	R204	On 02/08/2012			Bond Future	1	8,000,000	0.00	Client	Sell
17:34:06	R204	On 01/11/2012			Bond Future	1	31,500,000	0.00	Member	Sell
17:34:06	R204	On 01/11/2012			Bond Future	1	31,500,000	352,791.40	Client	Buy
17:34:06	R204	On 01/11/2012			Bond Future	1	62,000,000	0.00	Member	Sell
17:34:06	R204	On 01/11/2012			Bond Future	1	62,000,000	694,383.07	Client	Buy
17:34:06	R204	On 01/11/2012			Bond Future	1	7,500,000	0.00	Member	Sell
17:34:06	R204	On 01/11/2012			Bond Future	1	7,500,000	83,997.95	Client	Buy
17:34:06	R204	On 01/11/2012			Bond Future	1	9,500,000	0.00	Member	Sell
17:34:06	R204	On 01/11/2012			Bond Future	1	9,500,000	106,397.41	Client	Buy
17:34:06	R204	On 01/11/2012			Bond Future	1	3,000,000	0.00	Member	Sell
17:34:06	R204	On 01/11/2012			Bond Future	1	3,000,000	33,599.18	Client	Buy
17:34:06	R204	On 01/11/2012			Bond Future	1	8,000,000	0.00	Member	Sell
17:34:06	R204	On 01/11/2012			Bond Future	1	8,000,000	89,597.82	Client	Buy
Total for R204 Bond Future						24	486,000,000	2,703,530.28		
17:22:28	R207	On 02/08/2012			Bond Future	1	7,000,000	73,437.55	Member	Buy
17:22:28	R207	On 02/08/2012			Bond Future	1	7,000,000	0.00	Client	Sell
17:22:28	R207	On 02/08/2012			Bond Future	1	15,400,000	161,562.62	Member	Buy
17:22:28	R207	On 02/08/2012			Bond Future	1	15,400,000	0.00	Client	Sell
17:22:28	R207	On 01/11/2012			Bond Future	1	7,000,000	0.00	Member	Sell
17:22:28	R207	On 01/11/2012			Bond Future	1	7,000,000	74,414.12	Client	Buy
17:25:44	R207	On 01/11/2012			Bond Future	1	15,400,000	0.00	Member	Sell
17:25:44	R207	On 01/11/2012			Bond Future	1	15,400,000	163,711.07	Client	Buy
17:25:44	R207	On 01/11/2012			Bond Future	1	21,000,000	0.00	Member	Sell
17:25:44	R207	On 01/11/2012			Bond Future	1	21,000,000	223,242.37	Client	Buy
17:25:44	R207	On 01/11/2012			Bond Future	1	18,600,000	0.00	Member	Sell
17:25:44	R207	On 01/11/2012			Bond Future	1	18,600,000	197,728.96	Client	Buy
17:25:44	R207	On 02/08/2012			Bond Future	1	18,600,000	195,134.07	Member	Buy
17:25:44	R207	On 02/08/2012			Bond Future	1	18,600,000	0.00	Client	Sell
17:25:44	R207	On 02/08/2012			Bond Future	1	21,000,000	220,312.66	Member	Buy
17:25:44	R207	On 02/08/2012			Bond Future	1	21,000,000	0.00	Client	Sell

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						16	248,000,000	1,309,543.42		
10:34:48	R208	On 01/11/2012			Bond Future	1	10,500,000	0.00	Member	Sell
10:34:48	R208	On 01/11/2012			Bond Future	1	10,500,000	106,220.29	Client	Buy
Total for R208 Bond Future						2	21,000,000	106,220.29		
Grand Total for all Instruments						48	1,067,000,000	6,117,042.56		