



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 09/07/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:46:07	2025	On 02/08/2012			Bond Future	1	161,200,000	0.00	Member	Sell
14:46:07	2025	On 02/08/2012			Bond Future	1	12,000,000	119,214.44	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	1,000,000	9,934.54	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	200,000	1,986.91	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	100,000	993.45	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	5,000,000	49,672.69	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	4,000,000	39,738.15	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	1,000,000	9,934.54	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	29,000,000	288,101.57	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	300,000	2,980.36	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	600,000	5,960.72	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	5,000,000	49,672.69	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	2,000,000	19,869.07	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	38,000,000	377,512.41	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	16,000,000	158,952.59	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	2,000,000	19,869.07	Client	Buy
15:26:27	2025	On 02/08/2012			Bond Future	1	45,000,000	447,054.17	Client	Buy
<b>Total for 2025 Bond Future</b>						<b>17</b>	<b>322,400,000</b>	<b>1,601,447.36</b>		
11:48:18	R186	On 02/08/2012			Bond Future	1	3,000,000	37,062.02	Member	Buy
11:48:18	R186	On 02/08/2012			Bond Future	1	3,000,000	0.00	Client	Sell
11:48:18	R186	On 02/08/2012			Bond Future	1	3,000,000	0.00	Member	Sell

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11:48:18	R186	On 02/08/2012			Bond Future	1	3,000,000	37,062.02	Client	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>12,000,000</b>	<b>74,124.04</b>		
14:20:09	R197	On 02/08/2012			Bond Future	1	2,200,000	0.00	Member	Sell
14:20:09	R197	On 02/08/2012			Bond Future	1	2,200,000	56,893.10	Client	Buy
14:20:09	R197	On 02/08/2012			Bond Future	1	17,000,000	0.00	Member	Sell
14:20:09	R197	On 02/08/2012			Bond Future	1	17,000,000	439,628.50	Client	Buy
14:20:09	R197	On 02/08/2012			Bond Future	1	2,800,000	0.00	Member	Sell
14:20:09	R197	On 02/08/2012			Bond Future	1	2,800,000	72,409.40	Client	Buy
14:20:09	R197	On 02/08/2012			Bond Future	1	24,000,000	0.00	Member	Sell
14:20:09	R197	On 02/08/2012			Bond Future	1	24,000,000	620,652.00	Client	Buy
14:20:10	R197	On 02/08/2012			Bond Future	1	56,000,000	0.00	Member	Sell
14:20:10	R197	On 02/08/2012			Bond Future	1	56,000,000	1,448,188.00	Client	Buy
14:20:10	R197	On 02/08/2012			Bond Future	1	2,000,000	0.00	Member	Sell
14:20:10	R197	On 02/08/2012			Bond Future	1	2,000,000	51,721.00	Client	Buy
14:20:10	R197	On 02/08/2012			Bond Future	1	7,000,000	0.00	Member	Sell
14:20:10	R197	On 02/08/2012			Bond Future	1	7,000,000	181,023.50	Client	Buy
14:20:10	R197	On 02/08/2012			Bond Future	1	800,000	0.00	Member	Sell
14:20:10	R197	On 02/08/2012			Bond Future	1	800,000	20,688.40	Client	Buy
14:20:10	R197	On 02/08/2012			Bond Future	1	400,000	0.00	Member	Sell
14:20:10	R197	On 02/08/2012			Bond Future	1	400,000	10,344.20	Client	Buy
14:20:10	R197	On 02/08/2012			Bond Future	1	43,000,000	0.00	Member	Sell
14:20:10	R197	On 02/08/2012			Bond Future	1	43,000,000	1,112,001.50	Client	Buy
14:20:11	R197	On 02/08/2012			Bond Future	1	67,000,000	0.00	Member	Sell
14:20:11	R197	On 02/08/2012			Bond Future	1	67,000,000	1,732,653.50	Client	Buy
14:20:11	R197	On 02/08/2012			Bond Future	1	1,400,000	0.00	Member	Sell
14:20:11	R197	On 02/08/2012			Bond Future	1	1,400,000	36,204.70	Client	Buy
14:20:11	R197	On 02/08/2012			Bond Future	1	6,000,000	0.00	Member	Sell
14:20:11	R197	On 02/08/2012			Bond Future	1	6,000,000	155,163.00	Client	Buy
14:20:11	R197	On 02/08/2012			Bond Future	1	7,000,000	0.00	Member	Sell
14:20:11	R197	On 02/08/2012			Bond Future	1	7,000,000	181,023.50	Client	Buy
14:20:11	R197	On 02/08/2012			Bond Future	1	100,000	0.00	Member	Sell
14:20:11	R197	On 02/08/2012			Bond Future	1	100,000	2,586.05	Client	Buy
14:20:11	R197	On 02/08/2012			Bond Future	1	300,000	0.00	Member	Sell
14:20:11	R197	On 02/08/2012			Bond Future	1	300,000	7,758.15	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R197 Bond Future</b>						<b>32</b>	<b>474,000,000</b>	<b>6,128,938.50</b>		
11:48:18	R209	On 02/08/2012			Bond Future	1	3,200,000	25,498.08	Member	Buy
11:48:18	R209	On 02/08/2012			Bond Future	1	3,200,000	0.00	Client	Sell
11:48:18	R209	On 02/08/2012			Bond Future	1	3,200,000	0.00	Member	Sell
11:48:18	R209	On 02/08/2012			Bond Future	1	3,200,000	25,498.08	Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>12,800,000</b>	<b>50,996.17</b>		
<b>Grand Total for all Instruments</b>						<b>57</b>	<b>821,200,000</b>	<b>7,855,506.07</b>		