



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 17/07/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:31:52	R186	On 02/08/2012			Bond Future	1	10,000,000	0.00	Member	Sell
13:31:52	R186	On 02/08/2012			Bond Future	1	10,000,000	127,868.00	Member	Buy
16:45:40	R186	On 07/02/2013	7.00	Call	Bond Future	1	23,000,000	0.00	Member	Buy
16:45:40	R186	On 07/02/2013	7.00	Call	Bond Future	1	1,030,000,000	0.00	Member	Sell
17:22:01	R186	On 07/02/2013	7.00	Call	Bond Future	1	44,000,000	0.00	Member	Buy
17:22:01	R186	On 07/02/2013	7.00	Call	Bond Future	1	44,000,000	0.00	Member	Sell
17:22:01	R186	On 07/02/2013	7.00	Call	Bond Future	1	44,000,000	0.00	Client	Buy
17:22:26	R186	On 07/02/2013	7.00	Call	Bond Future	1	292,000,000	0.00	Member	Sell
17:22:26	R186	On 07/02/2013	7.00	Call	Bond Future	1	292,000,000	0.00	Client	Buy
17:22:26	R186	On 07/02/2013	7.00	Call	Bond Future	1	292,000,000	0.00	Member	Buy
17:22:50	R186	On 07/02/2013	7.00	Call	Bond Future	1	57,000,000	0.00	Member	Buy
17:22:50	R186	On 07/02/2013	7.00	Call	Bond Future	1	57,000,000	0.00	Member	Sell
17:22:50	R186	On 07/02/2013	7.00	Call	Bond Future	1	57,000,000	0.00	Client	Buy
17:23:13	R186	On 07/02/2013	7.00	Call	Bond Future	1	8,000,000	0.00	Member	Sell
17:23:13	R186	On 07/02/2013	7.00	Call	Bond Future	1	8,000,000	0.00	Client	Buy
17:23:13	R186	On 07/02/2013	7.00	Call	Bond Future	1	8,000,000	0.00	Member	Buy
17:23:14	R186	On 07/02/2013	7.00	Call	Bond Future	1	39,000,000	0.00	Member	Buy
17:23:14	R186	On 07/02/2013	7.00	Call	Bond Future	1	39,000,000	0.00	Member	Sell
17:23:14	R186	On 07/02/2013	7.00	Call	Bond Future	1	39,000,000	0.00	Client	Buy
17:23:33	R186	On 07/02/2013	7.00	Call	Bond Future	1	68,000,000	0.00	Member	Sell
17:23:33	R186	On 07/02/2013	7.00	Call	Bond Future	1	68,000,000	0.00	Client	Buy
17:23:33	R186	On 07/02/2013	7.00	Call	Bond Future	1	68,000,000	0.00	Member	Buy
17:23:59	R186	On 07/02/2013	7.00	Call	Bond Future	1	7,000,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:23:59	R186	On 07/02/2013	7.00	Call	Bond Future	1	7,000,000	0.00	Member	Sell
17:23:59	R186	On 07/02/2013	7.00	Call	Bond Future	1	7,000,000	0.00	Client	Buy
17:24:01	R186	On 07/02/2013	7.00	Call	Bond Future	1	52,000,000	0.00	Member	Buy
17:24:01	R186	On 07/02/2013	7.00	Call	Bond Future	1	52,000,000	0.00	Member	Sell
17:24:01	R186	On 07/02/2013	7.00	Call	Bond Future	1	52,000,000	0.00	Client	Buy
17:24:19	R186	On 07/02/2013	7.00	Call	Bond Future	1	38,000,000	0.00	Member	Sell
17:24:19	R186	On 07/02/2013	7.00	Call	Bond Future	1	38,000,000	0.00	Client	Buy
17:24:19	R186	On 07/02/2013	7.00	Call	Bond Future	1	38,000,000	0.00	Member	Buy
17:24:25	R186	On 07/02/2013	7.00	Call	Bond Future	1	37,000,000	0.00	Member	Buy
17:24:25	R186	On 07/02/2013	7.00	Call	Bond Future	1	37,000,000	0.00	Member	Sell
17:24:25	R186	On 07/02/2013	7.00	Call	Bond Future	1	37,000,000	0.00	Client	Buy
17:24:47	R186	On 07/02/2013	7.00	Call	Bond Future	1	16,000,000	0.00	Member	Sell
17:24:47	R186	On 07/02/2013	7.00	Call	Bond Future	1	16,000,000	0.00	Client	Buy
17:24:47	R186	On 07/02/2013	7.00	Call	Bond Future	1	16,000,000	0.00	Member	Buy
17:25:12	R186	On 07/02/2013	7.00	Call	Bond Future	1	36,000,000	0.00	Member	Buy
17:25:12	R186	On 07/02/2013	7.00	Call	Bond Future	1	36,000,000	0.00	Member	Sell
17:25:12	R186	On 07/02/2013	7.00	Call	Bond Future	1	36,000,000	0.00	Client	Buy
17:25:32	R186	On 07/02/2013	7.00	Call	Bond Future	1	12,000,000	0.00	Member	Sell
17:25:32	R186	On 07/02/2013	7.00	Call	Bond Future	1	12,000,000	0.00	Client	Buy
17:25:32	R186	On 07/02/2013	7.00	Call	Bond Future	1	12,000,000	0.00	Member	Buy
17:25:51	R186	On 07/02/2013	7.00	Call	Bond Future	1	13,000,000	0.00	Member	Buy
17:25:51	R186	On 07/02/2013	7.00	Call	Bond Future	1	13,000,000	0.00	Member	Sell
17:25:51	R186	On 07/02/2013	7.00	Call	Bond Future	1	13,000,000	0.00	Client	Buy
17:26:10	R186	On 07/02/2013	7.00	Call	Bond Future	1	57,000,000	0.00	Member	Sell
17:26:10	R186	On 07/02/2013	7.00	Call	Bond Future	1	57,000,000	0.00	Client	Buy
17:26:10	R186	On 07/02/2013	7.00	Call	Bond Future	1	57,000,000	0.00	Member	Buy
17:26:45	R186	On 07/02/2013	7.00	Call	Bond Future	1	127,000,000	0.00	Member	Buy
17:26:45	R186	On 07/02/2013	7.00	Call	Bond Future	1	127,000,000	0.00	Member	Sell
17:26:45	R186	On 07/02/2013	7.00	Call	Bond Future	1	127,000,000	0.00	Client	Buy
17:57:19	R186	On 07/02/2013	7.00	Call	Bond Future	1	50,000,000	0.00	Member	Sell
17:57:19	R186	On 07/02/2013	7.00	Call	Bond Future	1	50,000,000	0.00	Client	Buy
17:57:19	R186	On 07/02/2013	7.00	Call	Bond Future	1	50,000,000	0.00	Member	Buy
17:57:20	R186	On 07/02/2013	7.00	Call	Bond Future	1	54,000,000	0.00	Member	Buy
17:57:20	R186	On 07/02/2013	7.00	Call	Bond Future	1	54,000,000	0.00	Member	Sell
17:57:20	R186	On 07/02/2013	7.00	Call	Bond Future	1	54,000,000	0.00	Client	Buy
17:57:20	R186	On 07/02/2013	7.00	Call	Bond Future	1	23,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:57:20	R186	On 07/02/2013	7.00	Call	Bond Future	1	23,000,000	0.00	Client	Buy
<b>Total for R186 Bond Future</b>						<b>60</b>	<b>4,140,000,000</b>	<b>127,868.00</b>		
13:39:46	R197	On 02/08/2012			Bond Future	1	34,000,000	0.00	Member	Sell
13:39:46	R197	On 02/08/2012			Bond Future	1	34,000,000	883,279.20	Client	Buy
13:39:46	R197	On 02/08/2012			Bond Future	1	1,000,000	0.00	Member	Sell
13:39:46	R197	On 02/08/2012			Bond Future	1	1,000,000	25,978.80	Client	Buy
13:39:47	R197	On 02/08/2012			Bond Future	1	3,000,000	0.00	Member	Sell
13:39:47	R197	On 02/08/2012			Bond Future	1	3,000,000	77,936.40	Client	Buy
13:39:47	R197	On 02/08/2012			Bond Future	1	4,000,000	0.00	Member	Sell
13:39:47	R197	On 02/08/2012			Bond Future	1	4,000,000	103,915.20	Client	Buy
13:46:03	R197	On 02/08/2012			Bond Future	1	1,000,000	0.00	Member	Sell
13:46:03	R197	On 02/08/2012			Bond Future	1	1,000,000	25,978.80	Client	Buy
13:46:03	R197	On 02/08/2012			Bond Future	1	9,000,000	0.00	Member	Sell
13:46:03	R197	On 02/08/2012			Bond Future	1	9,000,000	233,809.20	Client	Buy
13:46:03	R197	On 02/08/2012			Bond Future	1	1,000,000	0.00	Member	Sell
13:46:03	R197	On 02/08/2012			Bond Future	1	1,000,000	25,978.80	Client	Buy
13:46:03	R197	On 02/08/2012			Bond Future	1	12,000,000	0.00	Member	Sell
13:46:03	R197	On 02/08/2012			Bond Future	1	12,000,000	311,745.60	Client	Buy
13:46:04	R197	On 02/08/2012			Bond Future	1	28,000,000	0.00	Member	Sell
13:46:04	R197	On 02/08/2012			Bond Future	1	28,000,000	727,406.40	Client	Buy
13:46:04	R197	On 02/08/2012			Bond Future	1	1,000,000	0.00	Member	Sell
13:46:04	R197	On 02/08/2012			Bond Future	1	1,000,000	25,978.80	Client	Buy
13:46:04	R197	On 02/08/2012			Bond Future	1	4,000,000	0.00	Member	Sell
13:46:04	R197	On 02/08/2012			Bond Future	1	4,000,000	103,915.20	Client	Buy
13:46:04	R197	On 02/08/2012			Bond Future	1	21,000,000	0.00	Member	Sell
13:46:04	R197	On 02/08/2012			Bond Future	1	21,000,000	545,554.80	Client	Buy
16:08:54	R197	On 02/08/2012			Bond Future	1	5,300,000	138,917.77	Member	Buy
16:08:54	R197	On 02/08/2012			Bond Future	1	5,300,000	0.00	Client	Sell
16:08:54	R197	On 02/08/2012			Bond Future	1	5,300,000	0.00	Member	Sell
16:08:54	R197	On 02/08/2012			Bond Future	1	5,300,000	138,917.77	Client	Buy
<b>Total for R197 Bond Future</b>						<b>28</b>	<b>259,200,000</b>	<b>3,369,312.74</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:51:10	R208	On 02/08/2012			Bond Future	1	9,800,000	100,092.06	Client	Buy
16:51:10	R208	On 02/08/2012			Bond Future	1	9,800,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>19,600,000</b>	<b>100,092.06</b>		
9:01:55	R209	On 02/08/2012			Bond Future	1	46,700,000	384,127.53	Member	Buy
9:01:55	R209	On 02/08/2012			Bond Future	1	3,500,000	0.00	Client	Sell
9:36:23	R209	On 02/08/2012			Bond Future	1	500,000	0.00	Client	Sell
9:36:23	R209	On 02/08/2012			Bond Future	1	100,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	800,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	400,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	200,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	7,900,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	100,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	200,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	300,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	500,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	12,200,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	5,300,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	600,000	0.00	Client	Sell
9:36:24	R209	On 02/08/2012			Bond Future	1	14,100,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>						<b>16</b>	<b>93,400,000</b>	<b>384,127.53</b>		
16:02:58	R213	On 01/11/2012	7.75	Call	Bond Future	1	5,000,000	0.00	Client	Sell
16:02:58	R213	On 01/11/2012	7.75	Call	Bond Future	1	14,000,000	0.00	Member	Buy
16:49:53	R213	On 01/11/2012	7.75	Call	Bond Future	1	900,000	0.00	Client	Sell
16:49:53	R213	On 01/11/2012	7.75	Call	Bond Future	1	100,000	0.00	Client	Sell
16:49:53	R213	On 01/11/2012	7.75	Call	Bond Future	1	6,700,000	0.00	Client	Sell
16:49:53	R213	On 01/11/2012	7.75	Call	Bond Future	1	1,300,000	0.00	Client	Sell
<b>Total for R213 Bond Future</b>						<b>6</b>	<b>28,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments</b>						<b>112</b>	<b>4,540,200,000</b>	<b>3,981,400.33</b>		