



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 13/08/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:47:09	R186	On 01/11/2012		Bond Future	1	10,000,000	129,881.84	Member	Buy
10:47:09	R186	On 01/11/2012		Bond Future	1	10,000,000	0.00	Member	Sell
10:47:22	R186	On 01/11/2012		Bond Future	1	31,500,000	0.00	Client	Sell
10:47:22	R186	On 01/11/2012		Bond Future	1	31,500,000	410,375.79	Client	Buy
10:51:14	R186	On 01/11/2012		Bond Future	1	26,000,000	0.00	Member	Sell
10:51:14	R186	On 01/11/2012		Bond Future	1	20,000,000	259,929.48	Client	Buy
11:05:22	R186	On 01/11/2012		Bond Future	1	6,000,000	77,978.84	Client	Buy
11:17:27	R186	On 01/11/2012		Bond Future	1	1,000,000	0.00	Member	Sell
11:17:27	R186	On 01/11/2012		Bond Future	1	1,000,000	12,996.47	Client	Buy
11:24:21	R186	On 01/11/2012		Bond Future	1	9,000,000	0.00	Member	Sell
11:24:21	R186	On 01/11/2012		Bond Future	1	3,000,000	38,989.42	Client	Buy
11:25:57	R186	On 01/11/2012		Bond Future	1	6,000,000	77,978.84	Client	Buy
11:37:52	R186	On 01/11/2012		Bond Future	1	31,500,000	410,375.79	Client	Buy
11:37:52	R186	On 01/11/2012		Bond Future	1	31,500,000	0.00	Client	Sell
Total for R186 Bond Future					14	218,000,000	1,418,506.49		
10:47:22	R204	On 01/11/2012		Bond Future	1	4,200,000	0.00	Client	Sell
10:47:22	R204	On 01/11/2012		Bond Future	1	4,200,000	46,731.19	Client	Buy
11:37:52	R204	On 01/11/2012		Bond Future	1	4,200,000	46,731.19	Client	Buy
11:37:52	R204	On 01/11/2012		Bond Future	1	4,200,000	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 R204 Bond Future						4	16,800,000	93,462.38		
10:47:22	R208	On 01/11/2012			Bond Future	1	6,700,000	0.00	Client	Sell
10:47:22	R208	On 01/11/2012			Bond Future	1	6,700,000	67,301.58	Client	Buy
11:37:52	R208	On 01/11/2012			Bond Future	1	6,700,000	67,301.58	Client	Buy
11:37:52	R208	On 01/11/2012			Bond Future	1	6,700,000	0.00	Client	Sell
Total for R208 Bond Future						4	26,800,000	134,603.16		
10:47:22	R209	On 01/11/2012			Bond Future	1	22,100,000	0.00	Client	Sell
10:47:22	R209	On 01/11/2012			Bond Future	1	22,100,000	180,858.84	Client	Buy
11:37:52	R209	On 01/11/2012			Bond Future	1	22,100,000	180,858.84	Client	Buy
11:37:52	R209	On 01/11/2012			Bond Future	1	22,100,000	0.00	Client	Sell
Total for R209 Bond Future						4	88,400,000	361,717.68		
Grand Total for all Instruments						26	350,000,000	2,008,289.72		