



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 21/09/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:58:30	2025	On 01/11/2012			Bond Future	1	1,500,000	0.00	Member	Sell
13:58:30	2025	On 01/11/2012			Bond Future	1	1,500,000	16,197.60	Client	Buy
13:58:30	2025	On 01/11/2012			Bond Future	1	10,500,000	0.00	Member	Sell
13:58:30	2025	On 01/11/2012			Bond Future	1	10,500,000	113,383.20	Client	Buy
13:58:30	2025	On 01/11/2012			Bond Future	1	1,900,000	0.00	Member	Sell
13:58:30	2025	On 01/11/2012			Bond Future	1	1,900,000	20,516.96	Client	Buy
13:58:30	2025	On 01/11/2012			Bond Future	1	17,000,000	0.00	Member	Sell
13:58:30	2025	On 01/11/2012			Bond Future	1	17,000,000	183,572.80	Client	Buy
13:58:31	2025	On 01/11/2012			Bond Future	1	41,000,000	0.00	Member	Sell
13:58:31	2025	On 01/11/2012			Bond Future	1	41,000,000	442,734.40	Client	Buy
13:58:31	2025	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
13:58:31	2025	On 01/11/2012			Bond Future	1	500,000	5,399.20	Client	Buy
13:58:31	2025	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
13:58:31	2025	On 01/11/2012			Bond Future	1	300,000	3,239.52	Client	Buy
13:58:31	2025	On 01/11/2012			Bond Future	1	28,500,000	0.00	Member	Sell
13:58:31	2025	On 01/11/2012			Bond Future	1	28,500,000	307,754.40	Client	Buy
13:58:32	2025	On 01/11/2012			Bond Future	1	45,500,000	0.00	Member	Sell
13:58:32	2025	On 01/11/2012			Bond Future	1	45,500,000	491,327.20	Client	Buy
13:58:32	2025	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
13:58:32	2025	On 01/11/2012			Bond Future	1	100,000	1,079.84	Client	Buy
13:58:32	2025	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
13:58:32	2025	On 01/11/2012			Bond Future	1	200,000	2,159.68	Client	Buy
13:58:32	2025	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:58:32	2025	On 01/11/2012			Bond Future	1	300,000	3,239.52	Client	Buy
13:58:33	2025	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
13:58:33	2025	On 01/11/2012			Bond Future	1	1,000,000	10,798.40	Client	Buy
13:58:33	2025	On 01/11/2012			Bond Future	1	4,400,000	0.00	Member	Sell
13:58:33	2025	On 01/11/2012			Bond Future	1	4,400,000	47,512.96	Client	Buy
13:58:33	2025	On 01/11/2012			Bond Future	1	7,300,000	0.00	Member	Sell
13:58:33	2025	On 01/11/2012			Bond Future	1	7,300,000	78,828.32	Client	Buy
Total for 2025 Bond Future						30	320,000,000	1,727,744.00		
10:40:05	R186	On 01/11/2012			Bond Future	1	10,000,000	129,993.61	Member	Buy
10:40:05	R186	On 01/11/2012			Bond Future	1	10,000,000	0.00	Member	Sell
12:09:06	R186	On 07/02/2013			Bond Future	1	10,000,000	0.00	Member	Sell
12:09:06	R186	On 07/02/2013			Bond Future	1	10,000,000	126,547.12	Client	Buy
Total for R186 Bond Future						4	40,000,000	256,540.73		
16:17:05	R208	On 07/02/2013			Bond Future	1	10,000,000	102,916.82	Member	Buy
16:17:05	R208	On 07/02/2013			Bond Future	1	10,000,000	0.00	Client	Sell
16:50:44	R208	On 07/02/2013			Bond Future	1	10,000,000	102,916.82	Member	Buy
16:50:44	R208	On 07/02/2013			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R208 Bond Future						4	40,000,000	205,833.64		
Grand Total for all Instruments						38	400,000,000	2,190,118.37		