



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 06/07/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:00:26	R157	On 02/08/2012		Bond Future	1	10,000,000	126,375.08	Member	Buy
12:00:26	R157	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell
14:06:34	R157	On 02/08/2012		Bond Future	1	7,300,000	0.00	Member	Sell
14:06:34	R157	On 02/08/2012		Bond Future	1	7,300,000	88,004.15	Client	Buy
15:48:09	R157	On 02/08/2012		Bond Future	1	7,300,000	88,004.15	Member	Buy
15:48:09	R157	On 02/08/2012		Bond Future	1	7,300,000	0.00	Client	Sell
Total for R157 Bond Future					6	49,200,000	302,383.38		
9:34:02	R186	On 02/08/2012		Bond Future	1	10,000,000	124,180.70	Member	Buy
9:34:02	R186	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell
14:06:34	R186	On 01/11/2012		Bond Future	1	6,700,000	0.00	Member	Sell
14:06:34	R186	On 01/11/2012		Bond Future	1	6,700,000	84,094.09	Client	Buy
15:48:09	R186	On 02/08/2012		Bond Future	1	7,300,000	0.00	Member	Sell
15:48:09	R186	On 02/08/2012		Bond Future	1	7,300,000	90,334.95	Client	Buy
Total for R186 Bond Future					6	48,000,000	298,609.74		
8:44:52	R207	On 02/08/2012		Bond Future	1	2,000,000	0.00	Member	Sell
8:44:52	R207	On 02/08/2012		Bond Future	1	2,000,000	20,422.78	Client	Buy
15:09:57	R207	On 02/08/2012		Bond Future	1	188,000,000	0.00	Member	Sell
15:09:57	R207	On 02/08/2012		Bond Future	1	188,000,000	1,914,524.70	Client	Buy

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						4	380,000,000	1,934,947.47		
15:57:19	R209	On 02/08/2012			Bond Future	1	5,300,000	42,266.54	Member	Buy
15:57:19	R209	On 02/08/2012			Bond Future	1	5,300,000	0.00	Client	Sell
15:57:19	R209	On 02/08/2012			Bond Future	1	34,800,000	277,523.67	Member	Buy
15:57:19	R209	On 02/08/2012			Bond Future	1	34,800,000	0.00	Client	Sell
15:57:19	R209	On 02/08/2012			Bond Future	1	6,100,000	48,646.39	Member	Buy
15:57:19	R209	On 02/08/2012			Bond Future	1	6,100,000	0.00	Client	Sell
15:57:19	R209	On 02/08/2012			Bond Future	1	57,600,000	459,349.52	Member	Buy
15:57:19	R209	On 02/08/2012			Bond Future	1	57,600,000	0.00	Client	Sell
15:57:19	R209	On 02/08/2012			Bond Future	1	130,500,000	1,040,713.75	Member	Buy
15:57:19	R209	On 02/08/2012			Bond Future	1	130,500,000	0.00	Client	Sell
15:57:19	R209	On 02/08/2012			Bond Future	1	5,600,000	44,658.98	Member	Buy
15:57:19	R209	On 02/08/2012			Bond Future	1	5,600,000	0.00	Client	Sell
15:57:20	R209	On 02/08/2012			Bond Future	1	4,200,000	33,494.24	Member	Buy
15:57:20	R209	On 02/08/2012			Bond Future	1	4,200,000	0.00	Client	Sell
15:57:20	R209	On 02/08/2012			Bond Future	1	2,200,000	17,544.60	Member	Buy
15:57:20	R209	On 02/08/2012			Bond Future	1	2,200,000	0.00	Client	Sell
15:57:20	R209	On 02/08/2012			Bond Future	1	900,000	7,177.34	Member	Buy
15:57:20	R209	On 02/08/2012			Bond Future	1	900,000	0.00	Client	Sell
15:57:20	R209	On 02/08/2012			Bond Future	1	85,100,000	678,657.01	Member	Buy
15:57:20	R209	On 02/08/2012			Bond Future	1	85,100,000	0.00	Client	Sell
15:57:20	R209	On 02/08/2012			Bond Future	1	151,700,000	1,209,779.89	Member	Buy
15:57:20	R209	On 02/08/2012			Bond Future	1	151,700,000	0.00	Client	Sell
15:57:20	R209	On 02/08/2012			Bond Future	1	2,400,000	19,139.56	Member	Buy
15:57:20	R209	On 02/08/2012			Bond Future	1	2,400,000	0.00	Client	Sell
15:57:21	R209	On 02/08/2012			Bond Future	1	300,000	2,392.45	Member	Buy
15:57:21	R209	On 02/08/2012			Bond Future	1	300,000	0.00	Client	Sell
15:57:21	R209	On 02/08/2012			Bond Future	1	4,300,000	34,291.72	Member	Buy
15:57:21	R209	On 02/08/2012			Bond Future	1	4,300,000	0.00	Client	Sell
15:57:21	R209	On 02/08/2012			Bond Future	1	8,900,000	70,975.88	Member	Buy
15:57:21	R209	On 02/08/2012			Bond Future	1	8,900,000	0.00	Client	Sell
15:57:21	R209	On 02/08/2012			Bond Future	1	100,000	797.48	Member	Buy
15:57:21	R209	On 02/08/2012			Bond Future	1	100,000	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 R209 Bond Future				32	1,000,000,000	3,987,409.00		
	Grand Total for all Instruments				48	1,477,200,000	6,523,349.59		