



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 10/07/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:09:25	R197	On 02/08/2012			Bond Future	1	6,100,000	157,719.77	Member	Buy
12:09:25	R197	On 02/08/2012			Bond Future	1	6,100,000	0.00	Client	Sell
12:09:25	R197	On 02/08/2012			Bond Future	1	6,100,000	0.00	Member	Sell
12:09:25	R197	On 02/08/2012			Bond Future	1	6,100,000	157,719.77	Client	Buy
<b>Total for R197 Bond Future</b>						<b>4</b>	<b>24,400,000</b>	<b>315,439.54</b>		
12:09:25	R202	On 02/08/2012			Bond Future	1	2,500,000	47,272.50	Member	Buy
12:09:25	R202	On 02/08/2012			Bond Future	1	2,500,000	0.00	Client	Sell
12:30:54	R202	On 02/08/2012			Bond Future	1	2,500,000	0.00	Member	Sell
12:30:54	R202	On 02/08/2012			Bond Future	1	2,500,000	47,272.50	Client	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>10,000,000</b>	<b>94,545.00</b>		
15:25:16	R209	On 02/08/2012			Bond Future	1	5,000,000	39,894.95	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	5,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	35,000,000	279,264.62	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	35,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	6,000,000	47,873.93	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	6,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	58,000,000	462,781.36	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	58,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	130,000,000	1,037,268.57	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	130,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	6,000,000	47,873.93	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	6,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	4,000,000	31,915.96	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	4,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	2,000,000	15,957.98	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	2,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	1,000,000	7,978.99	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	1,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	85,500,000	682,203.56	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	85,500,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	85,500,000	682,203.56	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	85,500,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	2,000,000	15,957.98	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	2,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	4,000,000	31,915.96	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	4,000,000	0.00	Client	Sell
15:25:16	R209	On 02/08/2012			Bond Future	1	9,000,000	71,810.90	Member	Buy
15:25:16	R209	On 02/08/2012			Bond Future	1	9,000,000	0.00	Client	Sell
15:36:18	R209	On 02/08/2012			Bond Future	1	85,500,000	0.00	Member	Sell
15:36:18	R209	On 02/08/2012			Bond Future	1	85,500,000	682,203.56	Client	Buy
15:36:18	R209	On 02/08/2012			Bond Future	1	152,500,000	1,216,795.82	Member	Buy
15:36:18	R209	On 02/08/2012			Bond Future	1	152,500,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>						<b>32</b>	<b>1,342,000,000</b>	<b>5,353,901.62</b>		
12:16:05	R210	On 02/08/2012			Bond Future	1	1,400,000	0.00	Member	Sell
12:16:05	R210	On 02/08/2012			Bond Future	1	1,400,000	19,953.50	Client	Buy
12:16:05	R210	On 02/08/2012			Bond Future	1	1,400,000	19,953.50	Member	Buy
12:16:05	R210	On 02/08/2012			Bond Future	1	1,400,000	0.00	Client	Sell
<b>Total for R210 Bond Future</b>						<b>4</b>	<b>5,600,000</b>	<b>39,907.00</b>		
12:16:05	R212	On 02/08/2012			Bond Future	1	5,400,000	0.00	Member	Sell
12:16:05	R212	On 02/08/2012			Bond Future	1	5,400,000	64,240.56	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:16:05	R212	On 02/08/2012			Bond Future	1	5,400,000	64,240.56	Member	Buy
12:16:05	R212	On 02/08/2012			Bond Future	1	5,400,000	0.00	Client	Sell
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>21,600,000</b>	<b>128,481.12</b>		
<b>Grand Total for all Instruments</b>						<b>48</b>	<b>1,403,600,000</b>	<b>5,932,274.28</b>		