



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 11/07/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:00:46	R186	On 02/08/2012			Bond Future	1	3,700,000	46,255.80	Member	Buy
12:00:46	R186	On 02/08/2012			Bond Future	1	2,900,000	0.00	Client	Sell
13:43:04	R186	On 02/08/2012			Bond Future	1	500,000	0.00	Client	Sell
13:43:04	R186	On 02/08/2012			Bond Future	1	300,000	0.00	Client	Sell
16:17:14	R186	On 02/08/2012			Bond Future	1	8,000,000	99,829.00	Member	Buy
16:17:14	R186	On 02/08/2012			Bond Future	1	8,000,000	0.00	Client	Sell
Total for R186 Bond Future						6	23,400,000	146,084.80		
12:00:46	R203	On 02/08/2012			Bond Future	1	2,200,000	24,517.53	Member	Buy
12:00:46	R203	On 02/08/2012			Bond Future	1	300,000	0.00	Client	Sell
14:21:20	R203	On 02/08/2012			Bond Future	1	1,700,000	0.00	Client	Sell
14:21:20	R203	On 02/08/2012			Bond Future	1	200,000	0.00	Client	Sell
15:09:34	R203	On 02/08/2012	6.60	Call	Bond Future	1	420,000,000	0.00	Client	Buy
15:09:34	R203	On 02/08/2012	6.60	Call	Bond Future	1	420,000,000	0.00	Member	Sell
15:09:34	R203	On 07/02/2013	6.11	Call	Bond Future	1	620,000,000	0.00	Member	Buy
16:19:56	R203	On 02/08/2012			Bond Future	1	25,000,000	0.00	Client	Sell
16:19:56	R203	On 02/08/2012			Bond Future	1	25,000,000	278,472.80	Member	Buy
16:56:42	R203	On 07/02/2013	6.11	Call	Bond Future	1	630,000,000	0.00	Client	Sell
16:56:42	R203	On 07/02/2013	6.11	Call	Bond Future	1	10,000,000	0.00	Member	Buy
Total for R203 Bond Future						11	2,154,400,000	302,990.33		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:00:46	R204	On 02/08/2012			Bond Future	1	4,500,000	48,556.13	Member	Buy
12:00:46	R204	On 02/08/2012			Bond Future	1	2,500,000	0.00	Client	Sell
14:20:35	R204	On 02/08/2012			Bond Future	1	1,700,000	0.00	Client	Sell
14:20:35	R204	On 02/08/2012			Bond Future	1	300,000	0.00	Client	Sell
Total for R204 Bond Future						4	9,000,000	48,556.13		
12:00:46	R208	On 02/08/2012			Bond Future	1	3,800,000	38,213.85	Member	Buy
12:00:46	R208	On 02/08/2012			Bond Future	1	800,000	0.00	Client	Sell
13:33:13	R208	On 02/08/2012			Bond Future	1	1,600,000	16,045.57	Member	Buy
13:33:13	R208	On 02/08/2012			Bond Future	1	1,600,000	0.00	Client	Sell
13:33:13	R208	On 02/08/2012			Bond Future	1	2,100,000	21,059.82	Member	Buy
13:33:13	R208	On 02/08/2012			Bond Future	1	2,100,000	0.00	Client	Sell
13:37:07	R208	On 02/08/2012			Bond Future	1	29,500,000	295,840.28	Member	Buy
13:37:07	R208	On 02/08/2012			Bond Future	1	29,500,000	0.00	Client	Sell
13:37:07	R208	On 02/08/2012			Bond Future	1	4,300,000	43,122.48	Member	Buy
13:37:07	R208	On 02/08/2012			Bond Future	1	4,300,000	0.00	Client	Sell
13:37:07	R208	On 02/08/2012			Bond Future	1	16,800,000	168,478.53	Member	Buy
13:37:07	R208	On 02/08/2012			Bond Future	1	16,800,000	0.00	Client	Sell
13:37:08	R208	On 02/08/2012			Bond Future	1	44,200,000	443,258.99	Member	Buy
13:37:08	R208	On 02/08/2012			Bond Future	1	44,200,000	0.00	Client	Sell
13:37:08	R208	On 02/08/2012			Bond Future	1	1,100,000	11,031.33	Member	Buy
13:37:08	R208	On 02/08/2012			Bond Future	1	1,100,000	0.00	Client	Sell
13:37:08	R208	On 02/08/2012			Bond Future	1	21,200,000	212,603.86	Member	Buy
13:37:08	R208	On 02/08/2012			Bond Future	1	21,200,000	0.00	Client	Sell
13:37:08	R208	On 02/08/2012			Bond Future	1	500,000	5,014.24	Member	Buy
13:37:08	R208	On 02/08/2012			Bond Future	1	500,000	0.00	Client	Sell
13:37:08	R208	On 02/08/2012			Bond Future	1	69,500,000	696,979.64	Member	Buy
13:37:08	R208	On 02/08/2012			Bond Future	1	69,500,000	0.00	Client	Sell
13:37:08	R208	On 02/08/2012			Bond Future	1	53,100,000	532,512.50	Member	Buy
13:37:08	R208	On 02/08/2012			Bond Future	1	53,100,000	0.00	Client	Sell
13:37:08	R208	On 02/08/2012			Bond Future	1	3,000,000	30,085.45	Member	Buy
13:37:08	R208	On 02/08/2012			Bond Future	1	3,000,000	0.00	Client	Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	700,000	7,019.94	Member	Buy
13:37:09	R208	On 02/08/2012			Bond Future	1	700,000	0.00	Client	Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	22,800,000	228,649.44	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	22,800,000	0.00	Client	Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	400,000	4,011.39	Member	Buy
13:37:09	R208	On 02/08/2012			Bond Future	1	400,000	0.00	Client	Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	9,100,000	91,259.20	Member	Buy
13:37:09	R208	On 02/08/2012			Bond Future	1	9,100,000	0.00	Client	Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	25,500,000	255,726.34	Member	Buy
13:37:09	R208	On 02/08/2012			Bond Future	1	25,500,000	0.00	Client	Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	900,000	9,025.64	Member	Buy
13:37:09	R208	On 02/08/2012			Bond Future	1	900,000	0.00	Client	Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	900,000	9,025.64	Member	Buy
13:37:09	R208	On 02/08/2012			Bond Future	1	900,000	0.00	Client	Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	500,000	5,014.24	Member	Buy
13:37:09	R208	On 02/08/2012			Bond Future	1	500,000	0.00	Client	Sell
13:37:09	R208	On 02/08/2012			Bond Future	1	1,300,000	13,037.03	Member	Buy
13:37:09	R208	On 02/08/2012			Bond Future	1	1,300,000	0.00	Client	Sell
13:37:10	R208	On 02/08/2012			Bond Future	1	800,000	8,022.79	Member	Buy
13:37:10	R208	On 02/08/2012			Bond Future	1	800,000	0.00	Client	Sell
13:37:10	R208	On 02/08/2012			Bond Future	1	400,000	4,011.39	Member	Buy
13:37:10	R208	On 02/08/2012			Bond Future	1	400,000	0.00	Client	Sell
13:37:10	R208	On 02/08/2012			Bond Future	1	500,000	5,014.24	Member	Buy
13:37:10	R208	On 02/08/2012			Bond Future	1	500,000	0.00	Client	Sell
13:37:10	R208	On 02/08/2012			Bond Future	1	600,000	6,017.09	Member	Buy
13:37:10	R208	On 02/08/2012			Bond Future	1	600,000	0.00	Client	Sell
13:37:10	R208	On 02/08/2012			Bond Future	1	12,300,000	123,350.35	Member	Buy
13:37:10	R208	On 02/08/2012			Bond Future	1	12,300,000	0.00	Client	Sell
13:37:10	R208	On 02/08/2012			Bond Future	1	1,200,000	12,034.18	Member	Buy
13:37:10	R208	On 02/08/2012			Bond Future	1	1,200,000	0.00	Client	Sell
13:37:10	R208	On 02/08/2012			Bond Future	1	3,600,000	36,102.54	Member	Buy
13:37:10	R208	On 02/08/2012			Bond Future	1	3,600,000	0.00	Client	Sell
13:37:11	R208	On 02/08/2012			Bond Future	1	2,700,000	27,076.91	Member	Buy
13:37:11	R208	On 02/08/2012			Bond Future	1	2,700,000	0.00	Client	Sell
13:37:11	R208	On 02/08/2012			Bond Future	1	200,000	2,005.70	Member	Buy
13:37:11	R208	On 02/08/2012			Bond Future	1	200,000	0.00	Client	Sell
13:37:11	R208	On 02/08/2012			Bond Future	1	1,100,000	11,031.33	Member	Buy
13:37:11	R208	On 02/08/2012			Bond Future	1	1,100,000	0.00	Client	Sell
13:37:11	R208	On 02/08/2012			Bond Future	1	4,600,000	46,131.03	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:37:11	R208	On 02/08/2012			Bond Future	1	4,600,000	0.00	Client	Sell
13:37:11	R208	On 02/08/2012			Bond Future	1	3,900,000	39,111.09	Member	Buy
13:37:11	R208	On 02/08/2012			Bond Future	1	3,900,000	0.00	Client	Sell
13:37:11	R208	On 02/08/2012			Bond Future	1	9,000,000	90,256.36	Member	Buy
13:37:11	R208	On 02/08/2012			Bond Future	1	9,000,000	0.00	Client	Sell
13:37:11	R208	On 02/08/2012			Bond Future	1	200,000	2,005.70	Member	Buy
13:37:11	R208	On 02/08/2012			Bond Future	1	200,000	0.00	Client	Sell
13:37:11	R208	On 02/08/2012			Bond Future	1	300,000	3,008.55	Member	Buy
13:37:11	R208	On 02/08/2012			Bond Future	1	300,000	0.00	Client	Sell
13:37:12	R208	On 02/08/2012			Bond Future	1	1,200,000	12,034.18	Member	Buy
13:37:12	R208	On 02/08/2012			Bond Future	1	1,200,000	0.00	Client	Sell
13:37:12	R208	On 02/08/2012			Bond Future	1	19,600,000	196,558.29	Member	Buy
13:37:12	R208	On 02/08/2012			Bond Future	1	19,600,000	0.00	Client	Sell
14:23:20	R208	On 02/08/2012			Bond Future	1	2,900,000	0.00	Client	Sell
14:23:20	R208	On 02/08/2012			Bond Future	1	100,000	0.00	Client	Sell
14:29:10	R208	On 02/08/2012			Bond Future	1	300,000	3,012.14	Client	Buy
14:29:10	R208	On 02/08/2012			Bond Future	1	300,000	0.00	Member	Sell
Total for R208 Bond Future						82	750,600,000	3,763,799.25		
12:00:46	R209	On 02/08/2012			Bond Future	1	1,100,000	8,883.49	Member	Buy
12:00:46	R209	On 02/08/2012			Bond Future	1	700,000	0.00	Client	Sell
14:22:17	R209	On 02/08/2012			Bond Future	1	200,000	0.00	Client	Sell
14:22:17	R209	On 02/08/2012			Bond Future	1	200,000	0.00	Client	Sell
15:30:39	R209	On 02/08/2012			Bond Future	1	5,400,000	43,463.23	Member	Buy
15:30:39	R209	On 02/08/2012			Bond Future	1	5,400,000	0.00	Client	Sell
15:30:39	R209	On 02/08/2012			Bond Future	1	34,500,000	277,681.74	Member	Buy
15:30:39	R209	On 02/08/2012			Bond Future	1	34,500,000	0.00	Client	Sell
15:30:39	R209	On 02/08/2012			Bond Future	1	6,200,000	49,902.23	Member	Buy
15:30:39	R209	On 02/08/2012			Bond Future	1	6,200,000	0.00	Client	Sell
15:30:39	R209	On 02/08/2012			Bond Future	1	57,500,000	462,802.90	Member	Buy
15:30:39	R209	On 02/08/2012			Bond Future	1	57,500,000	0.00	Client	Sell
15:30:39	R209	On 02/08/2012			Bond Future	1	130,600,000	1,051,166.23	Member	Buy
15:30:39	R209	On 02/08/2012			Bond Future	1	130,600,000	0.00	Client	Sell
15:30:39	R209	On 02/08/2012			Bond Future	1	5,500,000	44,268.10	Member	Buy
15:30:39	R209	On 02/08/2012			Bond Future	1	5,500,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:30:40	R209	On 02/08/2012			Bond Future	1	4,300,000	34,609.61	Member	Buy
15:30:40	R209	On 02/08/2012			Bond Future	1	4,300,000	0.00	Client	Sell
15:30:40	R209	On 02/08/2012			Bond Future	1	2,400,000	19,316.99	Member	Buy
15:30:40	R209	On 02/08/2012			Bond Future	1	2,400,000	0.00	Client	Sell
15:30:40	R209	On 02/08/2012			Bond Future	1	900,000	7,243.87	Member	Buy
15:30:40	R209	On 02/08/2012			Bond Future	1	900,000	0.00	Client	Sell
15:30:40	R209	On 02/08/2012			Bond Future	1	84,900,000	683,338.54	Member	Buy
15:30:40	R209	On 02/08/2012			Bond Future	1	84,900,000	0.00	Client	Sell
15:30:40	R209	On 02/08/2012			Bond Future	1	151,500,000	1,219,385.02	Member	Buy
15:30:40	R209	On 02/08/2012			Bond Future	1	151,500,000	0.00	Client	Sell
15:30:40	R209	On 02/08/2012			Bond Future	1	400,000	3,219.50	Member	Buy
15:30:40	R209	On 02/08/2012			Bond Future	1	400,000	0.00	Client	Sell
15:30:41	R209	On 02/08/2012			Bond Future	1	2,500,000	20,121.87	Member	Buy
15:30:41	R209	On 02/08/2012			Bond Future	1	2,500,000	0.00	Client	Sell
15:30:41	R209	On 02/08/2012			Bond Future	1	4,400,000	35,414.48	Member	Buy
15:30:41	R209	On 02/08/2012			Bond Future	1	4,400,000	0.00	Client	Sell
15:30:41	R209	On 02/08/2012			Bond Future	1	9,000,000	72,438.71	Member	Buy
15:30:41	R209	On 02/08/2012			Bond Future	1	9,000,000	0.00	Client	Sell
Total for R209 Bond Future						34	1,002,200,000	4,033,256.49		
Grand Total for all Instruments						137	3,939,600,000	8,294,687.01		