



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 13/07/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:01:51	2025	On 02/08/2012			Bond Future	1	400,000	0.00	Member	Sell
13:01:51	2025	On 02/08/2012			Bond Future	1	400,000	4,000.40	Client	Buy
13:01:51	2025	On 02/08/2012			Bond Future	1	3,400,000	0.00	Member	Sell
13:01:51	2025	On 02/08/2012			Bond Future	1	3,400,000	34,003.40	Client	Buy
13:01:51	2025	On 02/08/2012			Bond Future	1	500,000	0.00	Member	Sell
13:01:51	2025	On 02/08/2012			Bond Future	1	500,000	5,000.50	Client	Buy
13:01:51	2025	On 02/08/2012			Bond Future	1	4,600,000	0.00	Member	Sell
13:01:51	2025	On 02/08/2012			Bond Future	1	4,600,000	46,004.60	Client	Buy
13:01:52	2025	On 02/08/2012			Bond Future	1	10,400,000	0.00	Member	Sell
13:01:52	2025	On 02/08/2012			Bond Future	1	10,400,000	104,010.40	Client	Buy
13:01:52	2025	On 02/08/2012			Bond Future	1	500,000	0.00	Member	Sell
13:01:52	2025	On 02/08/2012			Bond Future	1	500,000	5,000.50	Client	Buy
13:01:52	2025	On 02/08/2012			Bond Future	1	1,300,000	0.00	Member	Sell
13:01:52	2025	On 02/08/2012			Bond Future	1	1,300,000	13,001.30	Client	Buy
13:01:52	2025	On 02/08/2012			Bond Future	1	200,000	0.00	Member	Sell
13:01:52	2025	On 02/08/2012			Bond Future	1	200,000	2,000.20	Client	Buy
13:01:52	2025	On 02/08/2012			Bond Future	1	100,000	0.00	Member	Sell
13:01:52	2025	On 02/08/2012			Bond Future	1	100,000	1,000.10	Client	Buy
13:01:52	2025	On 02/08/2012			Bond Future	1	8,000,000	0.00	Member	Sell
13:01:52	2025	On 02/08/2012			Bond Future	1	8,000,000	80,008.00	Client	Buy
13:01:53	2025	On 02/08/2012			Bond Future	1	12,600,000	0.00	Member	Sell
13:01:53	2025	On 02/08/2012			Bond Future	1	12,600,000	126,012.60	Client	Buy
13:01:53	2025	On 02/08/2012			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
13:01:53	2025	On 02/08/2012			Bond Future	1	300,000	3,000.30	Client	Buy
13:01:53	2025	On 02/08/2012			Bond Future	1	1,200,000	0.00	Member	Sell
13:01:53	2025	On 02/08/2012			Bond Future	1	1,200,000	12,001.20	Client	Buy
13:01:53	2025	On 02/08/2012			Bond Future	1	1,500,000	0.00	Member	Sell
13:01:53	2025	On 02/08/2012			Bond Future	1	1,500,000	15,001.50	Client	Buy
<b>Total for 2025 Bond Future</b>						<b>28</b>	<b>90,000,000</b>	<b>450,045.00</b>		
9:51:32	R186	On 02/08/2012			Bond Future	1	10,000,000	125,878.89	Member	Buy
9:51:32	R186	On 02/08/2012			Bond Future	1	10,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>20,000,000</b>	<b>125,878.89</b>		
9:23:48	R208	On 02/08/2012			Bond Future	1	200,000,000	2,013,914.80	Member	Buy
9:23:48	R208	On 02/08/2012			Bond Future	1	200,000,000	0.00	Member	Sell
9:25:50	R208	On 02/08/2012			Bond Future	1	200,000,000	2,013,914.80	Member	Buy
9:25:50	R208	On 02/08/2012			Bond Future	1	200,000,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>800,000,000</b>	<b>4,027,829.60</b>		
9:23:48	R209	On 02/08/2012			Bond Future	1	400,000,000	3,253,297.60	Member	Buy
9:23:48	R209	On 02/08/2012			Bond Future	1	400,000,000	0.00	Member	Sell
9:27:37	R209	On 02/08/2012			Bond Future	1	400,000,000	3,253,297.60	Member	Buy
9:27:37	R209	On 02/08/2012			Bond Future	1	400,000,000	0.00	Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>1,600,000,000</b>	<b>6,506,595.20</b>		
16:12:35	R210	On 02/08/2012			Bond Future	1	1,000,000	0.00	Member	Sell
16:12:35	R210	On 02/08/2012			Bond Future	1	1,000,000	14,386.60	Client	Buy
16:12:35	R210	On 02/08/2012			Bond Future	1	9,000,000	0.00	Member	Sell
16:12:35	R210	On 02/08/2012			Bond Future	1	9,000,000	129,479.40	Client	Buy
<b>Total for R210 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>143,866.00</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					<b>42</b>	<b>2,530,000,000</b>	<b>11,254,214.69</b>		