



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 19/07/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	400,000	3,663.68	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	400,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	2,900,000	26,561.66	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	2,900,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	12,700,000	116,321.76	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	12,700,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	500,000	4,579.60	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	500,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	4,800,000	43,964.13	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	4,800,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	10,900,000	99,835.21	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	10,900,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	500,000	4,579.60	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	500,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	400,000	3,663.68	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	400,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	200,000	1,831.84	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	200,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	100,000	915.92	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	100,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	7,100,000	65,030.28	Member	Buy
12:46:17	ES33	On 02/08/2012		Bond Future	1	7,100,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012		Bond Future	1	200,000	1,831.84	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:46:17	ES33	On 02/08/2012			Bond Future	1	200,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012			Bond Future	1	300,000	2,747.76	Member	Buy
12:46:17	ES33	On 02/08/2012			Bond Future	1	300,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012			Bond Future	1	600,000	5,495.52	Member	Buy
12:46:17	ES33	On 02/08/2012			Bond Future	1	600,000	0.00	Client	Sell
12:46:17	ES33	On 02/08/2012			Bond Future	1	100,000	915.92	Member	Buy
12:46:17	ES33	On 02/08/2012			Bond Future	1	100,000	0.00	Client	Sell
Total for ES33 Bond Future						30	83,400,000	381,938.39		
15:58:57	GOVI	On 02/08/2012			GOVI	1	30,000	0.00	Client	Buy
15:58:57	GOVI	On 02/08/2012			GOVI	1	30,000	0.00	Client	Sell
Total for GOVI GOVI						2	60,000	0.00		
16:53:30	R186	On 02/08/2012			Bond Future	1	10,000,000	0.00	Client	Sell
16:53:30	R186	On 02/08/2012			Bond Future	1	10,000,000	129,355.28	Member	Buy
Total for R186 Bond Future						2	20,000,000	129,355.28		
12:50:08	R203	On 01/11/2012			Bond Future	1	75,300,000	827,068.92	Member	Buy
12:50:08	R203	On 01/11/2012			Bond Future	1	16,200,000	0.00	Client	Sell
13:03:09	R203	On 01/11/2012			Bond Future	1	8,000,000	0.00	Client	Sell
13:03:09	R203	On 01/11/2012			Bond Future	1	1,100,000	0.00	Client	Sell
13:03:09	R203	On 01/11/2012			Bond Future	1	700,000	0.00	Client	Sell
13:03:09	R203	On 01/11/2012			Bond Future	1	10,500,000	0.00	Client	Sell
13:03:09	R203	On 01/11/2012			Bond Future	1	7,200,000	0.00	Client	Sell
13:03:10	R203	On 01/11/2012			Bond Future	1	10,600,000	0.00	Client	Sell
13:03:10	R203	On 01/11/2012			Bond Future	1	1,100,000	0.00	Client	Sell
13:03:10	R203	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
13:03:10	R203	On 01/11/2012			Bond Future	1	4,000,000	0.00	Client	Sell
13:03:10	R203	On 01/11/2012			Bond Future	1	13,100,000	0.00	Client	Sell
13:03:10	R203	On 01/11/2012			Bond Future	1	2,400,000	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 R203 Bond Future						13	150,600,000	827,068.92		
11:22:03	R204	On 02/08/2012			Bond Future	1	15,500,000	169,122.21	Member	Buy
11:22:03	R204	On 02/08/2012			Bond Future	1	2,700,000	0.00	Client	Sell
11:42:47	R204	On 02/08/2012			Bond Future	1	1,300,000	0.00	Client	Sell
11:42:47	R204	On 02/08/2012			Bond Future	1	2,700,000	0.00	Client	Sell
11:42:47	R204	On 02/08/2012			Bond Future	1	8,800,000	0.00	Client	Sell
Total for R204 Bond Future						5	31,000,000	169,122.21		
Grand Total for all Instruments						52	285,060,000	1,507,484.80		