



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 23/07/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:18:18	R202	On 01/11/2012		Bond Future	1	3,600,000	72,042.12	Client	Buy
13:18:18	R202	On 01/11/2012		Bond Future	1	3,600,000	0.00	Member	Sell
Total for R202 Bond Future					2	7,200,000	72,042.12		
12:14:38	R207	On 01/11/2012		Bond Future	1	2,000,000	23,599.04	Member	Buy
12:14:38	R207	On 01/11/2012		Bond Future	1	2,000,000	0.00	Client	Sell
12:18:20	R207	On 01/11/2012		Bond Future	1	2,000,000	0.00	Member	Sell
12:18:20	R207	On 01/11/2012		Bond Future	1	2,000,000	21,569.50	Client	Buy
Total for R207 Bond Future					4	8,000,000	45,168.54		
9:46:50	R208	On 02/08/2012		Bond Future	1	5,000,000	0.00	Member	Sell
9:46:50	R208	On 02/08/2012		Bond Future	1	5,000,000	51,846.07	Client	Buy
10:34:26	R208	On 02/08/2012		Bond Future	1	5,000,000	51,846.07	Member	Buy
10:34:26	R208	On 02/08/2012		Bond Future	1	5,000,000	0.00	Client	Sell
Total for R208 Bond Future					4	20,000,000	103,692.13		
14:08:00	R213	On 01/11/2012		Bond Future	1	38,500,000	0.00	Member	Sell
14:08:00	R213	On 01/11/2012		Bond Future	1	6,600,000	62,044.51	Client	Buy
14:16:09	R213	On 01/11/2012		Bond Future	1	4,100,000	38,542.80	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:16:09	R213	On 01/11/2012			Bond Future	1	2,000,000	18,801.37	Client	Buy
14:16:09	R213	On 01/11/2012			Bond Future	1	600,000	5,640.41	Client	Buy
14:16:09	R213	On 01/11/2012			Bond Future	1	5,400,000	50,763.69	Client	Buy
14:16:09	R213	On 01/11/2012			Bond Future	1	200,000	1,880.14	Client	Buy
14:16:09	R213	On 01/11/2012			Bond Future	1	8,300,000	78,025.67	Client	Buy
14:16:09	R213	On 01/11/2012			Bond Future	1	3,700,000	34,782.53	Client	Buy
14:16:09	R213	On 01/11/2012			Bond Future	1	400,000	3,760.27	Client	Buy
14:16:09	R213	On 01/11/2012			Bond Future	1	600,000	5,640.41	Client	Buy
14:16:09	R213	On 01/11/2012			Bond Future	1	1,200,000	11,280.82	Client	Buy
14:16:09	R213	On 01/11/2012			Bond Future	1	5,400,000	50,763.69	Client	Buy
Total for R213 Bond Future						13	77,000,000	361,926.30		
Grand Total for all Instruments						23	112,200,000	582,829.08		