



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 24/07/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:27:50	R157	On 02/08/2012		Bond Future	1	1,500,000	19,206.16	Member	Buy
9:27:50	R157	On 02/08/2012		Bond Future	1	1,500,000	0.00	Client	Sell
Total for R157 Bond Future					2	3,000,000	19,206.16		
9:27:50	R186	On 02/08/2012		Bond Future	1	2,000,000	25,781.22	Member	Buy
9:27:50	R186	On 02/08/2012		Bond Future	1	2,000,000	0.00	Client	Sell
Total for R186 Bond Future					2	4,000,000	25,781.22		
14:54:49	R202	On 01/11/2012		Bond Future	1	7,200,000	146,147.76	Client	Buy
14:54:49	R202	On 01/11/2012		Bond Future	1	7,200,000	0.00	Member	Sell
Total for R202 Bond Future					2	14,400,000	146,147.76		
9:27:50	R203	On 02/08/2012		Bond Future	1	2,000,000	22,656.12	Member	Buy
9:27:50	R203	On 02/08/2012		Bond Future	1	2,000,000	0.00	Client	Sell
Total for R203 Bond Future					2	4,000,000	22,656.12		
9:27:50	R204	On 02/08/2012		Bond Future	1	2,500,000	27,534.92	Member	Buy
9:27:50	R204	On 02/08/2012		Bond Future	1	2,500,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future						2	5,000,000	27,534.92		
9:27:50	R207	On 02/08/2012			Bond Future	1	1,500,000	15,737.85	Member	Buy
9:27:50	R207	On 02/08/2012			Bond Future	1	1,500,000	0.00	Client	Sell
Total for R207 Bond Future						2	3,000,000	15,737.85		
9:27:50	R208	On 02/08/2012			Bond Future	1	1,500,000	15,479.29	Member	Buy
9:27:50	R208	On 02/08/2012			Bond Future	1	1,500,000	0.00	Client	Sell
15:58:30	R208	On 02/08/2012			Bond Future	1	500,000	0.00	Member	Sell
15:58:30	R208	On 02/08/2012			Bond Future	1	500,000	5,124.52	Client	Buy
16:47:58	R208	On 01/11/2012	6.81	Call	Bond Future	1	518,000,000	0.00	Client	Buy
16:47:58	R208	On 01/11/2012	7.50	Put	Bond Future	1	1,225,000,000	0.00	Client	Sell
16:47:58	R208	On 07/02/2013	6.00	Call	Bond Future	1	1,225,000,000	0.00	Client	Sell
16:47:58	R208	On 01/11/2012	6.81	Call	Bond Future	1	518,000,000	0.00	Member	Sell
16:47:58	R208	On 01/11/2012	7.50	Put	Bond Future	1	1,225,000,000	0.00	Member	Buy
16:47:58	R208	On 07/02/2013	6.00	Call	Bond Future	1	1,225,000,000	0.00	Member	Buy
Total for R208 Bond Future						10	5,940,000,000	20,603.82		
9:27:50	R213	On 02/08/2012			Bond Future	1	1,500,000	14,249.44	Member	Buy
9:27:50	R213	On 02/08/2012			Bond Future	1	1,500,000	0.00	Client	Sell
Total for R213 Bond Future						2	3,000,000	14,249.44		
9:27:50	R214	On 02/08/2012			Bond Future	1	2,000,000	17,120.82	Member	Buy
9:27:50	R214	On 02/08/2012			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R214 Bond Future						2	4,000,000	17,120.82		
Grand Total for all Instruments						26	5,980,400,000	309,038.11		