



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 21/08/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:13:27	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Member	Buy
10:13:27	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Member	Sell
10:14:33	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Member	Buy
10:14:33	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Member	Sell
10:16:39	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Member	Buy
10:16:39	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Client	Sell
Total for GOVI GOVI						6	180,000	0.00		
9:08:48	R203	On 07/02/2013	6.11	Call	Bond Future	1	1,260,000,000	0.00	Client	Buy
9:08:48	R203	On 07/02/2013	6.65	Put	Bond Future	1	3,025,000,000	0.00	Client	Sell
9:08:48	R203	On 07/02/2013			Bond Future	1	630,000,000	0.00	Client	Sell
9:08:48	R203	On 07/02/2013	6.11	Call	Bond Future	1	1,260,000,000	0.00	Member	Sell
9:08:48	R203	On 07/02/2013	6.65	Put	Bond Future	1	3,025,000,000	0.00	Member	Buy
9:08:48	R203	On 07/02/2013			Bond Future	1	630,000,000	7,025,349.24	Member	Buy
Total for R203 Bond Future						6	9,830,000,000	7,025,349.24		
12:40:54	R208	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
12:40:54	R208	On 01/11/2012			Bond Future	1	400,000	3,998.37	Client	Buy
12:40:55	R208	On 01/11/2012			Bond Future	1	1,500,000	0.00	Member	Sell
12:40:55	R208	On 01/11/2012			Bond Future	1	1,500,000	14,993.91	Client	Buy
12:40:55	R208	On 01/11/2012			Bond Future	1	2,500,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:40:55	R208	On 01/11/2012			Bond Future	1	2,500,000	24,989.84	Client	Buy
12:40:55	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
12:40:55	R208	On 01/11/2012			Bond Future	1	100,000	999.59	Client	Buy
12:40:55	R208	On 01/11/2012			Bond Future	1	2,400,000	0.00	Member	Sell
12:40:55	R208	On 01/11/2012			Bond Future	1	2,400,000	23,990.25	Client	Buy
12:40:56	R208	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
12:40:56	R208	On 01/11/2012			Bond Future	1	500,000	4,997.97	Client	Buy
12:40:56	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
12:40:56	R208	On 01/11/2012			Bond Future	1	100,000	999.59	Client	Buy
12:40:56	R208	On 01/11/2012			Bond Future	1	4,700,000	0.00	Member	Sell
12:40:56	R208	On 01/11/2012			Bond Future	1	4,700,000	46,980.90	Client	Buy
12:40:56	R208	On 01/11/2012			Bond Future	1	7,700,000	0.00	Member	Sell
12:40:56	R208	On 01/11/2012			Bond Future	1	7,700,000	76,968.71	Client	Buy
12:40:57	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
12:40:57	R208	On 01/11/2012			Bond Future	1	200,000	1,999.19	Client	Buy
12:40:57	R208	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
12:40:57	R208	On 01/11/2012			Bond Future	1	500,000	4,997.97	Client	Buy
12:40:57	R208	On 01/11/2012			Bond Future	1	13,700,000	0.00	Member	Sell
12:40:57	R208	On 01/11/2012			Bond Future	1	13,700,000	136,944.34	Client	Buy
12:40:57	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
12:40:57	R208	On 01/11/2012			Bond Future	1	200,000	1,999.19	Client	Buy
12:40:57	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
12:40:57	R208	On 01/11/2012			Bond Future	1	700,000	6,997.16	Client	Buy
12:40:58	R208	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
12:40:58	R208	On 01/11/2012			Bond Future	1	400,000	3,998.37	Client	Buy
Total for R208 Bond Future						30	71,200,000	355,855.36		
Grand Total for all Instruments						42	9,901,380,000	7,381,204.60		