



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 03/07/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:26:54	R186	On 02/08/2012		Bond Future	1	10,000,000	123,294.92	Member	Buy
16:26:54	R186	On 02/08/2012		Bond Future	1	3,300,000	0.00	Client	Sell
16:33:24	R186	On 02/08/2012		Bond Future	1	6,700,000	0.00	Client	Sell
Total for R186 Bond Future					3	20,000,000	123,294.92		
15:54:53	R207	On 02/08/2012		Bond Future	1	2,000,000	20,340.76	Member	Buy
15:54:53	R207	On 02/08/2012		Bond Future	1	2,000,000	0.00	Client	Sell
Total for R207 Bond Future					2	4,000,000	20,340.76		
Grand Total for all Instruments					5	24,000,000	143,635.68		