



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 05/07/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:30:08	R157	On 02/08/2012		Bond Future	1	10,000,000	126,580.68	Member	Buy
14:30:08	R157	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell
Total for R157 Bond Future					2	20,000,000	126,580.68		
8:22:34	R186	On 02/08/2012		Bond Future	1	10,000,000	123,864.71	Member	Buy
8:22:34	R186	On 02/08/2012		Bond Future	1	10,000,000	0.00	Client	Sell
8:22:34	R186	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell
8:22:34	R186	On 02/08/2012		Bond Future	1	10,000,000	123,864.71	Client	Buy
14:31:13	R186	On 02/08/2012		Bond Future	1	10,000,000	124,319.30	Member	Buy
14:31:13	R186	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell
17:09:31	R186	On 02/08/2012		Bond Future	1	14,000,000	0.00	Member	Sell
17:17:32	R186	On 02/08/2012		Bond Future	1	14,000,000	174,129.87	Member	Buy
Total for R186 Bond Future					8	88,000,000	546,178.59		
17:09:31	R203	On 02/08/2012		Bond Future	1	16,000,000	0.00	Member	Sell
17:11:26	R203	On 02/08/2012		Bond Future	1	16,000,000	177,785.12	Member	Buy
Total for R203 Bond Future					2	32,000,000	177,785.12		
17:09:31	R204	On 02/08/2012		Bond Future	1	4,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:11:26	R204	On 02/08/2012			Bond Future	1	4,000,000	43,025.46	Member	Buy
Total for R204 Bond Future						2	8,000,000	43,025.46		
17:09:31	R207	On 02/08/2012			Bond Future	1	5,000,000	0.00	Member	Sell
17:17:32	R207	On 02/08/2012			Bond Future	1	5,000,000	51,052.54	Member	Buy
Total for R207 Bond Future						2	10,000,000	51,052.54		
8:22:34	R208	On 02/08/2012			Bond Future	1	100,000	999.64	Member	Buy
8:22:34	R208	On 02/08/2012			Bond Future	1	100,000	0.00	Client	Sell
8:22:34	R208	On 02/08/2012			Bond Future	1	100,000	0.00	Member	Sell
8:22:34	R208	On 02/08/2012			Bond Future	1	100,000	999.64	Client	Buy
Total for R208 Bond Future						4	400,000	1,999.28		
17:11:26	R209	On 02/08/2012			Bond Future	1	20,000,000	0.00	Member	Sell
17:11:26	R209	On 02/08/2012			Bond Future	1	20,000,000	161,146.38	Member	Buy
Total for R209 Bond Future						2	40,000,000	161,146.38		
17:24:34	R213	On 02/08/2012			Bond Future	1	16,000,000	0.00	Member	Sell
17:24:34	R213	On 02/08/2012			Bond Future	1	16,000,000	146,408.11	Member	Buy
Total for R213 Bond Future						2	32,000,000	146,408.11		
17:11:26	R214	On 02/08/2012			Bond Future	1	17,000,000	0.00	Member	Sell
17:11:26	R214	On 02/08/2012			Bond Future	1	17,000,000	139,763.87	Member	Buy
Total for R214 Bond Future						2	34,000,000	139,763.87		
Grand Total for all Instruments						26	264,400,000	1,393,940.04		