



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 07/08/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:19:51	R157	On 01/11/2012			Bond Future	1	33,800,000	0.00	Client	Sell
10:19:51	R157	On 01/11/2012			Bond Future	1	33,800,000	414,919.67	Member	Buy
17:13:19	R157	On 01/11/2012			Bond Future	1	73,000,000	896,153.26	Client	Buy
17:13:19	R157	On 01/11/2012			Bond Future	1	73,000,000	0.00	Member	Sell
Total for R157 Bond Future						4	213,600,000	1,311,072.93		
17:13:19	R186	On 07/02/2013			Bond Future	1	40,000,000	511,109.60	Client	Buy
17:13:19	R186	On 07/02/2013			Bond Future	1	76,000,000	0.00	Member	Sell
17:22:51	R186	On 07/02/2013			Bond Future	1	36,000,000	459,998.64	Client	Buy
Total for R186 Bond Future						3	152,000,000	971,108.24		
11:37:07	R202	On 01/11/2012			Bond Future	1	50,600,000	0.00	Client	Sell
11:37:07	R202	On 01/11/2012			Bond Future	1	50,600,000	1,009,814.08	Client	Buy
Total for R202 Bond Future						2	101,200,000	1,009,814.08		
17:13:19	R203	On 07/02/2013			Bond Future	1	87,000,000	978,078.53	Client	Buy
17:13:19	R203	On 07/02/2013			Bond Future	1	87,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R203 Bond Future						2	174,000,000	978,078.53		
16:16:21	R204	On 01/11/2012			Bond Future	1	400,000	4,461.25	Member	Buy
16:16:21	R204	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
Total for R204 Bond Future						2	800,000	4,461.25		
17:13:19	R208	On 07/02/2013			Bond Future	1	128,000,000	1,314,576.38	Client	Buy
17:13:19	R208	On 07/02/2013			Bond Future	1	128,000,000	0.00	Member	Sell
Total for R208 Bond Future						2	256,000,000	1,314,576.38		
Grand Total for all Instruments						15	897,600,000	5,589,111.42		