



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 11/09/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:29:40	R186	On 01/11/2012		Bond Future	1	10,000,000	131,418.06	Member	Buy
12:29:40	R186	On 01/11/2012		Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future					2	20,000,000	131,418.06		
11:56:30	R203	On 01/11/2012		Bond Future	1	14,900,000	0.00	Client	Sell
11:56:30	R203	On 01/11/2012		Bond Future	1	14,900,000	165,590.17	Member	Buy
Total for R203 Bond Future					2	29,800,000	165,590.17		
11:56:30	R207	On 01/11/2012		Bond Future	1	239,900,000	0.00	Client	Sell
11:56:30	R207	On 01/11/2012		Bond Future	1	239,900,000	2,562,087.62	Member	Buy
Total for R207 Bond Future					2	479,800,000	2,562,087.62		
11:56:30	R208	On 01/11/2012		Bond Future	1	10,300,000	0.00	Client	Sell
11:56:30	R208	On 01/11/2012		Bond Future	1	10,300,000	104,568.30	Member	Buy
Total for R208 Bond Future					2	20,600,000	104,568.30		
11:56:30	R209	On 01/11/2012		Bond Future	1	5,200,000	0.00	Client	Sell
11:56:30	R209	On 01/11/2012		Bond Future	1	5,200,000	42,437.80	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R209 Bond Future						2	10,400,000	42,437.80		
11:56:30	R213	On 01/11/2012			Bond Future	1	12,400,000	115,787.15	Client	Buy
11:56:30	R213	On 01/11/2012			Bond Future	1	12,400,000	0.00	Member	Sell
Total for R213 Bond Future						2	24,800,000	115,787.15		
Grand Total for all Instruments						12	585,400,000	3,121,889.09		