



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 03/10/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:40:01	R202	On 01/11/2012			Bond Future	1	8,400,000	0.00	Member	Sell
11:40:01	R202	On 01/11/2012			Bond Future	1	1,200,000	25,342.31	Client	Buy
11:55:24	R202	On 01/11/2012			Bond Future	1	7,200,000	152,053.83	Client	Buy
16:09:49	R202	On 01/11/2012			Bond Future	1	30,000,000	634,530.00	Client	Buy
16:09:49	R202	On 01/11/2012			Bond Future	1	30,000,000	0.00	Client	Sell
16:09:49	R202	On 01/11/2012			Bond Future	1	30,000,000	634,530.00	Member	Buy
16:09:49	R202	On 01/11/2012			Bond Future	1	30,000,000	0.00	Client	Sell
Total for R202 Bond Future						7	136,800,000	1,446,456.14		
10:32:47	R208	On 01/11/2012			Bond Future	1	4,200,000	0.00	Client	Sell
10:32:47	R208	On 01/11/2012			Bond Future	1	4,200,000	42,785.81	Member	Buy
Total for R208 Bond Future						2	8,400,000	42,785.81		
Grand Total for all Instruments						9	145,200,000	1,489,241.95		