



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 19/06/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:31:43	R203	On 02/08/2012		Bond Future	1	30,500,000	335,081.51	Member	Buy
14:31:43	R203	On 02/08/2012		Bond Future	1	16,500,000	0.00	Client	Sell
14:49:48	R203	On 02/08/2012		Bond Future	1	2,600,000	0.00	Client	Sell
14:49:48	R203	On 02/08/2012		Bond Future	1	3,300,000	0.00	Client	Sell
14:49:48	R203	On 02/08/2012		Bond Future	1	8,100,000	0.00	Client	Sell
16:50:56	R203	On 02/08/2012		Bond Future	1	15,000,000	0.00	Client	Sell
16:50:56	R203	On 02/08/2012		Bond Future	1	15,000,000	164,807.51	Member	Buy
Total for R203 Bond Future					7	91,000,000	499,889.01		
16:50:56	R208	On 02/08/2012		Bond Future	1	35,000,000	0.00	Client	Sell
16:50:56	R208	On 02/08/2012		Bond Future	1	35,000,000	342,075.16	Member	Buy
Total for R208 Bond Future					2	70,000,000	342,075.16		
Grand Total for all Instruments					9	161,000,000	841,964.17		