



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 03/08/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:04:28	2025	On 01/11/2012			Bond Future	1	65,500,000	0.00	Member	Sell
12:04:28	2025	On 01/11/2012			Bond Future	1	600,000	6,419.71	Client	Buy
12:55:06	2025	On 01/11/2012			Bond Future	1	2,100,000	22,468.97	Client	Buy
12:55:06	2025	On 01/11/2012			Bond Future	1	1,700,000	18,189.17	Client	Buy
12:55:06	2025	On 01/11/2012			Bond Future	1	100,000	1,069.95	Client	Buy
12:55:06	2025	On 01/11/2012			Bond Future	1	300,000	3,209.85	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	2,000,000	21,399.02	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	2,000,000	21,399.02	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	300,000	3,209.85	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	17,400,000	186,171.47	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	11,200,000	119,834.51	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	200,000	2,139.90	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	300,000	3,209.85	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	800,000	8,559.61	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	14,500,000	155,142.90	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	6,400,000	68,476.86	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	800,000	8,559.61	Client	Buy
12:55:07	2025	On 01/11/2012			Bond Future	1	4,800,000	51,357.65	Client	Buy
15:31:02	2025	On 01/11/2012			Bond Future	1	65,500,000	700,817.91	Member	Buy
15:31:02	2025	On 01/11/2012			Bond Future	1	65,500,000	0.00	Member	Sell
Total for 2025 Bond Future						20	262,000,000	1,401,635.81		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:47:59	R157	On 01/11/2012			Bond Future	1	30,000,000	368,696.46	Client	Buy
16:47:59	R157	On 01/11/2012			Bond Future	1	30,000,000	0.00	Member	Sell
Total for R157 Bond Future						2	60,000,000	368,696.46		
11:34:57	R186	On 01/11/2012			Bond Future	1	10,000,000	131,407.73	Member	Buy
11:34:57	R186	On 01/11/2012			Bond Future	1	10,000,000	0.00	Member	Sell
16:13:14	R186	On 01/11/2012			Bond Future	1	793,200,000	10,353,721.30	Member	Buy
16:13:14	R186	On 01/11/2012			Bond Future	1	793,200,000	0.00	Member	Sell
16:45:15	R186	On 07/02/2013			Bond Future	1	10,000,000	0.00	Member	Sell
16:45:15	R186	On 07/02/2013			Bond Future	1	10,000,000	128,109.87	Client	Buy
Total for R186 Bond Future						6	1,626,400,000	10,613,238.90		
10:04:19	R203	On 01/11/2012			Bond Future	1	10,000,000	111,006.98	Member	Buy
10:04:19	R203	On 01/11/2012			Bond Future	1	10,000,000	0.00	Member	Sell
16:47:59	R203	On 07/02/2013			Bond Future	1	32,000,000	360,361.70	Client	Buy
16:47:59	R203	On 07/02/2013			Bond Future	1	32,000,000	0.00	Member	Sell
Total for R203 Bond Future						4	84,000,000	471,368.68		
10:02:44	R208	On 01/11/2012			Bond Future	1	6,200,000	62,857.45	Client	Buy
10:06:16	R208	On 01/11/2012			Bond Future	1	6,200,000	0.00	Member	Sell
16:45:15	R208	On 07/02/2013			Bond Future	1	30,000,000	0.00	Member	Sell
16:45:15	R208	On 07/02/2013			Bond Future	1	30,000,000	309,762.15	Client	Buy
Total for R208 Bond Future						4	72,400,000	372,619.60		
Grand Total for all Instruments						36	2,104,800,000	13,227,559.44		