



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 24/08/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:24:31	ALBI	On 01/11/2012		Index Future	1	10,000	0.00	Client	Sell
12:24:31	ALBI	On 01/11/2012		Index Future	1	10,000	0.00	Member	Buy
Total for ALBI Index Future					2	20,000	0.00		
12:41:13	ILBI	On 07/02/2013		Index Future	1	30,000	0.00	Client	Buy
12:41:13	ILBI	On 07/02/2013		Index Future	1	30,000	0.00	Client	Sell
12:41:13	ILBI	On 07/02/2013		Index Future	1	30,000	0.00	Client	Sell
12:41:13	ILBI	On 07/02/2013		Index Future	1	30,000	0.00	Client	Buy
Total for ILBI Index Future					4	120,000	0.00		
10:34:22	R186	On 01/11/2012		Bond Future	1	10,000,000	0.00	Member	Sell
10:34:22	R186	On 01/11/2012		Bond Future	1	10,000,000	129,264.55	Member	Buy
Total for R186 Bond Future					2	20,000,000	129,264.55		
9:25:33	R208	On 01/11/2012		Bond Future	1	8,700,000	0.00	Client	Sell
9:25:33	R208	On 01/11/2012		Bond Future	1	8,700,000	87,326.36	Member	Buy
13:52:08	R208	On 01/11/2012		Bond Future	1	38,900,000	388,620.34	Member	Buy
13:52:08	R208	On 01/11/2012		Bond Future	1	38,900,000	0.00	Client	Sell
13:52:10	R208	On 01/11/2012		Bond Future	1	2,200,000	21,978.53	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:52:10	R208	On 01/11/2012			Bond Future	1	2,200,000	0.00	Client	Sell
13:52:10	R208	On 01/11/2012			Bond Future	1	5,000,000	49,951.20	Member	Buy
13:52:10	R208	On 01/11/2012			Bond Future	1	5,000,000	0.00	Client	Sell
13:52:17	R208	On 01/11/2012			Bond Future	1	3,900,000	38,961.94	Member	Buy
13:52:17	R208	On 01/11/2012			Bond Future	1	3,900,000	0.00	Client	Sell
14:01:13	R208	On 01/11/2012			Bond Future	1	92,000,000	919,102.08	Member	Buy
14:01:13	R208	On 01/11/2012			Bond Future	1	92,000,000	0.00	Client	Sell
14:01:13	R208	On 01/11/2012			Bond Future	1	2,700,000	26,973.65	Member	Buy
14:01:13	R208	On 01/11/2012			Bond Future	1	2,700,000	0.00	Client	Sell
14:01:14	R208	On 01/11/2012			Bond Future	1	6,500,000	64,936.56	Member	Buy
14:01:14	R208	On 01/11/2012			Bond Future	1	6,500,000	0.00	Client	Sell
14:01:14	R208	On 01/11/2012			Bond Future	1	2,800,000	27,972.67	Member	Buy
14:01:14	R208	On 01/11/2012			Bond Future	1	2,800,000	0.00	Client	Sell
14:01:14	R208	On 01/11/2012			Bond Future	1	3,000,000	29,970.72	Member	Buy
14:01:14	R208	On 01/11/2012			Bond Future	1	3,000,000	0.00	Client	Sell
14:01:14	R208	On 01/11/2012			Bond Future	1	2,700,000	26,973.65	Member	Buy
14:01:14	R208	On 01/11/2012			Bond Future	1	2,700,000	0.00	Client	Sell
14:01:15	R208	On 01/11/2012			Bond Future	1	300,000	2,997.07	Member	Buy
14:01:15	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Client	Sell
Total for R208 Bond Future						24	337,400,000	1,685,764.76		
Grand Total for all Instruments						32	357,540,000	1,815,029.31		