



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 27/08/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:14:36	ALBI	On 01/11/2012			Index Future	1	180,000	0.00	Client	Sell
14:14:36	ALBI	On 01/11/2012			Index Future	1	90,000	0.00	Client	Buy
14:28:36	ALBI	On 01/11/2012			Index Future	1	90,000	0.00	Client	Buy
Total for ALBI Index Future						3	360,000	0.00		
16:24:19	R023	On 01/11/2012			Bond Future	1	1,500,000	15,789.53	Member	Buy
16:24:19	R023	On 01/11/2012			Bond Future	1	1,500,000	0.00	Client	Sell
Total for R023 Bond Future						2	3,000,000	15,789.53		
11:03:39	R186	On 01/11/2012			Bond Future	1	3,000,000	0.00	Member	Sell
11:03:39	R186	On 01/11/2012			Bond Future	1	3,000,000	38,457.60	Client	Buy
Total for R186 Bond Future						2	6,000,000	38,457.60		
14:46:02	R211	On 01/11/2012			Bond Future	1	11,700,000	0.00	Client	Sell
14:46:02	R211	On 01/11/2012			Bond Future	1	11,700,000	142,811.37	Member	Buy
14:48:56	R211	On 01/11/2012			Bond Future	1	5,300,000	0.00	Client	Sell
14:48:56	R211	On 01/11/2012			Bond Future	1	5,300,000	64,692.33	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R211 Bond Future				4	34,000,000	207,503.70		
	Grand Total for all Instruments				11	43,360,000	261,750.83		