



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 27/09/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:35:34	GOVI	On 01/11/2012			GOVI	1	380,000	0.00	Client	Buy
16:35:34	GOVI	On 01/11/2012			GOVI	1	380,000	0.00	Member	Sell
Total for GOVI GOVI						2	760,000	0.00		
13:48:09	R157	On 01/11/2012			Bond Future	1	15,000,000	0.00	Client	Sell
13:48:26	R157	On 01/11/2012			Bond Future	1	46,800,000	577,381.38	Member	Buy
14:11:55	R157	On 01/11/2012			Bond Future	1	31,800,000	0.00	Client	Sell
Total for R157 Bond Future						3	93,600,000	577,381.38		
12:33:22	R186	On 01/11/2012			Bond Future	1	11,700,000	0.00	Client	Sell
12:33:22	R186	On 01/11/2012			Bond Future	1	65,000,000	854,329.52	Member	Buy
13:59:23	R186	On 01/11/2012			Bond Future	1	24,900,000	0.00	Client	Sell
13:59:23	R186	On 01/11/2012			Bond Future	1	3,600,000	0.00	Client	Sell
13:59:23	R186	On 01/11/2012			Bond Future	1	5,500,000	0.00	Client	Sell
13:59:23	R186	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
13:59:23	R186	On 01/11/2012			Bond Future	1	2,300,000	0.00	Client	Sell
13:59:23	R186	On 01/11/2012			Bond Future	1	5,900,000	0.00	Client	Sell
13:59:23	R186	On 01/11/2012			Bond Future	1	4,000,000	0.00	Client	Sell
13:59:23	R186	On 01/11/2012			Bond Future	1	6,700,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future						10	130,000,000	854,329.52		
12:30:40	R204	On 01/11/2012			Bond Future	1	5,300,000	59,836.49	Member	Buy
12:30:40	R204	On 01/11/2012			Bond Future	1	5,300,000	0.00	Client	Sell
Total for R204 Bond Future						2	10,600,000	59,836.49		
12:30:40	R208	On 01/11/2012			Bond Future	1	27,800,000	0.00	Member	Sell
12:30:40	R208	On 01/11/2012			Bond Future	1	7,900,000	81,047.74	Client	Buy
13:35:45	R208	On 01/11/2012			Bond Future	1	400,000	4,103.68	Client	Buy
13:35:46	R208	On 01/11/2012			Bond Future	1	19,500,000	200,054.56	Client	Buy
Total for R208 Bond Future						4	55,600,000	285,205.98		
12:30:40	R213	On 01/11/2012			Bond Future	1	1,000,000	9,262.44	Member	Buy
12:30:40	R213	On 01/11/2012			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R213 Bond Future						2	2,000,000	9,262.44		
Grand Total for all Instruments						23	292,560,000	1,786,015.80		