



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 26/09/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:44:36	AL7T	On 01/11/2012		Index Future	1	130,000	0.00	Client	Sell
11:44:36	AL7T	On 01/11/2012		Index Future	1	100,000	0.00	Client	Buy
15:45:37	AL7T	On 01/11/2012		Index Future	1	30,000	0.00	Client	Buy
Total for AL7T Index Future					3	260,000	0.00		
11:39:13	R157	On 01/11/2012		Bond Future	1	75,100,000	0.00	Member	Sell
11:39:13	R157	On 01/11/2012		Bond Future	1	54,500,000	672,824.46	Client	Buy
15:44:14	R157	On 01/11/2012		Bond Future	1	20,600,000	254,315.30	Client	Buy
Total for R157 Bond Future					3	150,200,000	927,139.77		
11:39:13	R186	On 01/11/2012		Bond Future	1	16,500,000	0.00	Member	Sell
11:39:13	R186	On 01/11/2012		Bond Future	1	13,000,000	171,383.69	Client	Buy
15:45:00	R186	On 01/11/2012		Bond Future	1	3,500,000	46,141.76	Client	Buy
16:06:19	R186	On 01/11/2012		Bond Future	1	9,600,000	0.00	Member	Sell
16:06:19	R186	On 01/11/2012		Bond Future	1	9,600,000	126,648.77	Client	Buy
Total for R186 Bond Future					5	52,200,000	344,174.22		
15:11:58	R202	On 01/11/2012		Bond Future	1	52,300,000	0.00	Member	Sell
15:11:58	R202	On 01/11/2012		Bond Future	1	52,300,000	1,073,844.52	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R202 Bond Future						2	104,600,000	1,073,844.52		
11:39:13	R206	On 01/11/2012			Bond Future	1	30,000,000	0.00	Member	Sell
11:39:13	R206	On 01/11/2012			Bond Future	1	22,000,000	231,617.58	Client	Buy
15:42:58	R206	On 01/11/2012			Bond Future	1	8,000,000	84,224.58	Client	Buy
Total for R206 Bond Future						3	60,000,000	315,842.16		
16:06:19	R208	On 01/11/2012			Bond Future	1	15,300,000	156,980.77	Member	Buy
16:06:19	R208	On 01/11/2012			Bond Future	1	15,300,000	0.00	Client	Sell
16:39:25	R208	On 07/02/2013			Bond Future	1	10,000,000	0.00	Client	Sell
16:39:25	R208	On 07/02/2013			Bond Future	1	10,000,000	104,043.64	Member	Buy
Total for R208 Bond Future						4	50,600,000	261,024.41		
Grand Total for all Instruments						20	417,860,000	2,922,025.08		