



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 30/11/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:56:12	R023	On 07/02/2013		Bond Future	1	4,500,000	0.00	Client	Sell
12:56:12	R023	On 07/02/2013		Bond Future	1	4,500,000	48,583.83	Member	Buy
Total for R023 Bond Future					2	9,000,000	48,583.83		
12:23:09	R157	On 07/02/2013		Bond Future	1	11,900,000	148,290.30	Member	Buy
12:23:09	R157	On 07/02/2013		Bond Future	1	11,900,000	0.00	Client	Sell
12:54:26	R157	On 07/02/2013		Bond Future	1	51,800,000	646,115.75	Client	Buy
12:54:26	R157	On 07/02/2013		Bond Future	1	51,800,000	0.00	Member	Sell
Total for R157 Bond Future					4	127,400,000	794,406.05		
12:54:26	R186	On 07/02/2013		Bond Future	1	29,300,000	0.00	Client	Sell
12:54:26	R186	On 07/02/2013		Bond Future	1	29,300,000	369,539.69	Member	Buy
Total for R186 Bond Future					2	58,600,000	369,539.69		
12:40:08	R197	On 07/02/2013		Bond Future	1	2,000,000	56,171.00	Member	Buy
12:40:08	R197	On 07/02/2013		Bond Future	1	2,000,000	0.00	Client	Sell
12:40:08	R197	On 07/02/2013		Bond Future	1	1,100,000	0.00	Member	Sell
12:40:08	R197	On 07/02/2013		Bond Future	1	1,100,000	30,894.05	Client	Buy
12:40:08	R197	On 07/02/2013		Bond Future	1	900,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:40:08	R197	On 07/02/2013			Bond Future	1	900,000	25,276.95	Client	Buy
Total for R197 Bond Future						6	8,000,000	112,342.00		
12:28:51	R202	On 07/02/2013			Bond Future	1	1,300,000	0.00	Member	Sell
12:28:51	R202	On 07/02/2013			Bond Future	1	1,300,000	27,240.00	Client	Buy
Total for R202 Bond Future						2	2,600,000	27,240.00		
12:54:27	R203	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
12:54:27	R203	On 07/02/2013			Bond Future	1	100,000	1,124.55	Member	Buy
Total for R203 Bond Future						2	200,000	1,124.55		
12:54:27	R204	On 07/02/2013			Bond Future	1	3,500,000	0.00	Client	Sell
12:54:27	R204	On 07/02/2013			Bond Future	1	3,500,000	38,427.53	Member	Buy
Total for R204 Bond Future						2	7,000,000	38,427.53		
10:44:41	R207	On 07/02/2013			Bond Future	1	300,000	0.00	Member	Sell
10:44:41	R207	On 07/02/2013			Bond Future	1	300,000	3,142.46	Client	Buy
10:44:41	R207	On 07/02/2013			Bond Future	1	2,100,000	0.00	Member	Sell
10:44:41	R207	On 07/02/2013			Bond Future	1	2,100,000	21,997.22	Client	Buy
10:44:41	R207	On 07/02/2013			Bond Future	1	2,300,000	0.00	Member	Sell
10:44:41	R207	On 07/02/2013			Bond Future	1	2,300,000	24,092.20	Client	Buy
Total for R207 Bond Future						6	9,400,000	49,231.88		
10:44:41	R208	On 07/02/2013			Bond Future	1	4,000,000	41,232.20	Member	Buy
10:44:41	R208	On 07/02/2013			Bond Future	1	4,000,000	0.00	Client	Sell
10:44:41	R208	On 07/02/2013			Bond Future	1	1,500,000	15,462.08	Member	Buy
10:44:41	R208	On 07/02/2013			Bond Future	1	1,500,000	0.00	Client	Sell
10:44:41	R208	On 07/02/2013			Bond Future	1	1,500,000	15,462.08	Member	Buy
10:44:41	R208	On 07/02/2013			Bond Future	1	1,500,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:44:41	R208	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
10:44:41	R208	On 07/02/2013			Bond Future	1	100,000	1,030.81	Client	Buy
10:44:41	R208	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
10:44:41	R208	On 07/02/2013			Bond Future	1	100,000	1,030.81	Client	Buy
10:44:41	R208	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
10:44:41	R208	On 07/02/2013			Bond Future	1	100,000	1,030.81	Client	Buy
12:54:27	R208	On 07/02/2013			Bond Future	1	28,100,000	0.00	Client	Sell
12:54:27	R208	On 07/02/2013			Bond Future	1	28,100,000	289,205.68	Member	Buy
Total for R208 Bond Future						14	70,800,000	364,454.44		
12:54:27	R209	On 07/02/2013			Bond Future	1	17,800,000	0.00	Client	Sell
12:54:27	R209	On 07/02/2013			Bond Future	1	17,800,000	143,313.60	Member	Buy
Total for R209 Bond Future						2	35,600,000	143,313.60		
12:40:08	R212	On 07/02/2013			Bond Future	1	2,500,000	32,648.00	Member	Buy
12:40:08	R212	On 07/02/2013			Bond Future	1	2,500,000	0.00	Client	Sell
12:40:08	R212	On 07/02/2013			Bond Future	1	2,100,000	27,424.32	Member	Buy
12:40:08	R212	On 07/02/2013			Bond Future	1	2,100,000	0.00	Client	Sell
12:40:08	R212	On 07/02/2013			Bond Future	1	5,700,000	74,437.44	Member	Buy
12:40:08	R212	On 07/02/2013			Bond Future	1	5,700,000	0.00	Client	Sell
12:40:08	R212	On 07/02/2013			Bond Future	1	10,000,000	130,592.00	Member	Buy
12:40:08	R212	On 07/02/2013			Bond Future	1	10,000,000	0.00	Client	Sell
12:40:08	R212	On 07/02/2013			Bond Future	1	1,500,000	19,588.80	Member	Buy
12:40:08	R212	On 07/02/2013			Bond Future	1	1,500,000	0.00	Client	Sell
12:40:08	R212	On 07/02/2013			Bond Future	1	25,000,000	326,480.00	Member	Buy
12:40:08	R212	On 07/02/2013			Bond Future	1	25,000,000	0.00	Client	Sell
Total for R212 Bond Future						12	93,600,000	611,170.56		
Grand Total for all Instruments						54	422,200,000	2,559,834.13		