



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 20/12/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:59:13	ALBI	On 07/02/2013			Index Future	1	60,000	0.00	Client	Sell
15:59:13	ALBI	On 07/02/2013			Index Future	1	20,000	0.00	Client	Buy
17:17:19	ALBI	On 07/02/2013			Index Future	1	40,000	0.00	Client	Buy
Total for ALBI Index Future						3	120,000	0.00		
11:35:24	ILBI	On 07/02/2013			Index Future	1	10,000	0.00	Client	Buy
11:35:24	ILBI	On 07/02/2013			Index Future	1	40,000	0.00	Client	Buy
11:35:24	ILBI	On 07/02/2013			Index Future	1	50,000	0.00	Client	Sell
11:35:24	ILBI	On 07/02/2013			Index Future	1	10,000	0.00	Client	Sell
11:35:24	ILBI	On 07/02/2013			Index Future	1	40,000	0.00	Client	Sell
13:45:10	ILBI	On 07/02/2013			Index Future	1	50,000	0.00	Client	Buy
Total for ILBI Index Future						6	200,000	0.00		
10:25:19	R186	On 07/02/2013			Bond Future	1	16,800,000	0.00	Member	Sell
10:25:19	R186	On 07/02/2013			Bond Future	1	16,800,000	218,155.54	Client	Buy
10:25:19	R186	On 07/02/2013			Bond Future	1	900,000	0.00	Member	Sell
10:25:19	R186	On 07/02/2013			Bond Future	1	900,000	11,686.90	Client	Buy
10:25:19	R186	On 07/02/2013			Bond Future	1	80,800,000	0.00	Member	Sell
10:25:19	R186	On 07/02/2013			Bond Future	1	80,800,000	1,049,224.28	Client	Buy
10:25:19	R186	On 07/02/2013			Bond Future	1	101,000,000	0.00	Member	Sell
10:25:19	R186	On 07/02/2013			Bond Future	1	101,000,000	1,311,530.35	Client	Buy

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10:25:19	R186	On 07/02/2013			Bond Future	1	500,000	0.00	Member	Sell
10:25:19	R186	On 07/02/2013			Bond Future	1	500,000	6,492.72	Client	Buy
11:17:36	R186	On 07/02/2013			Bond Future	1	19,900,000	0.00	Member	Sell
11:17:36	R186	On 07/02/2013			Bond Future	1	19,900,000	259,247.59	Client	Buy
11:17:36	R186	On 07/02/2013			Bond Future	1	1,100,000	0.00	Member	Sell
11:17:36	R186	On 07/02/2013			Bond Future	1	1,100,000	14,330.27	Client	Buy
11:17:36	R186	On 07/02/2013			Bond Future	1	95,500,000	0.00	Member	Sell
11:17:36	R186	On 07/02/2013			Bond Future	1	95,500,000	1,244,127.87	Client	Buy
11:17:36	R186	On 07/02/2013			Bond Future	1	119,200,000	0.00	Member	Sell
11:17:36	R186	On 07/02/2013			Bond Future	1	119,200,000	1,552,880.03	Client	Buy
11:17:36	R186	On 07/02/2013			Bond Future	1	600,000	0.00	Member	Sell
11:17:36	R186	On 07/02/2013			Bond Future	1	600,000	7,816.51	Client	Buy
13:39:26	R186	On 07/02/2013			Bond Future	1	3,000,000	38,975.37	Member	Buy
13:39:26	R186	On 07/02/2013			Bond Future	1	3,000,000	0.00	Client	Sell
Total for R186 Bond Future						22	878,600,000	5,714,467.43		
13:31:24	R207	On 07/02/2013			Bond Future	1	100,000	1,060.54	Member	Buy
13:31:24	R207	On 07/02/2013			Bond Future	1	14,600,000	0.00	Member	Sell
13:31:24	R207	On 07/02/2013			Bond Future	1	2,700,000	28,634.71	Client	Buy
13:31:24	R207	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
13:42:37	R207	On 07/02/2013			Bond Future	1	100,000	1,060.54	Client	Buy
13:42:37	R207	On 07/02/2013			Bond Future	1	8,900,000	94,388.48	Client	Buy
13:42:37	R207	On 07/02/2013			Bond Future	1	2,900,000	30,755.80	Client	Buy
Total for R207 Bond Future						7	29,400,000	155,900.07		
13:31:24	R208	On 07/02/2013			Bond Future	1	9,600,000	0.00	Member	Sell
13:31:24	R208	On 07/02/2013			Bond Future	1	200,000	2,101.56	Client	Buy
13:43:13	R208	On 07/02/2013			Bond Future	1	100,000	1,050.78	Client	Buy
13:43:13	R208	On 07/02/2013			Bond Future	1	6,900,000	72,503.95	Client	Buy
13:43:13	R208	On 07/02/2013			Bond Future	1	2,400,000	25,218.77	Client	Buy
Total for R208 Bond Future						5	19,200,000	100,875.06		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:33:57	R212	On 07/02/2013			Bond Future	1	16,800,000	222,220.32	Member	Buy
10:33:57	R212	On 07/02/2013			Bond Future	1	16,800,000	0.00	Client	Sell
10:33:57	R212	On 07/02/2013			Bond Future	1	900,000	11,904.66	Member	Buy
10:33:57	R212	On 07/02/2013			Bond Future	1	900,000	0.00	Client	Sell
10:33:57	R212	On 07/02/2013			Bond Future	1	80,800,000	1,068,773.92	Member	Buy
10:33:57	R212	On 07/02/2013			Bond Future	1	80,800,000	0.00	Client	Sell
10:33:57	R212	On 07/02/2013			Bond Future	1	101,000,000	1,335,967.40	Member	Buy
10:33:57	R212	On 07/02/2013			Bond Future	1	101,000,000	0.00	Client	Sell
10:33:57	R212	On 07/02/2013			Bond Future	1	500,000	6,613.70	Member	Buy
10:33:57	R212	On 07/02/2013			Bond Future	1	500,000	0.00	Client	Sell
13:31:24	R212	On 07/02/2013			Bond Future	1	240,900,000	3,194,089.97	Member	Buy
13:31:24	R212	On 07/02/2013			Bond Future	1	20,700,000	0.00	Client	Sell
13:43:54	R212	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
13:43:54	R212	On 07/02/2013			Bond Future	1	124,600,000	0.00	Client	Sell
13:43:54	R212	On 07/02/2013			Bond Future	1	93,800,000	0.00	Client	Sell
13:43:54	R212	On 07/02/2013			Bond Future	1	1,100,000	0.00	Client	Sell
Total for R212 Bond Future						16	881,800,000	5,839,569.97		
Grand Total for all Instruments						59	1,809,320,000	11,810,812.54		