



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 14/11/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell	
12:54:46	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell	
12:54:46	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy	
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00			
14:08:25	R023	On 07/02/2013		Bond Future	1	3,000,000	0.00	Client	Sell	
14:08:25	R023	On 07/02/2013		Bond Future	1	3,000,000	32,162.73	Member	Buy	
Total for R023 Bond Future					2	6,000,000	32,162.73			
9:25:12	R186	On 07/02/2013	7.00	Call	Bond Future	1	38,000,000	0.00	Client	Buy
9:25:12	R186	On 07/02/2013	7.00	Call	Bond Future	1	38,000,000	0.00	Client	Sell
Total for R186 Bond Future					2	76,000,000	0.00			
15:09:18	R213	On 07/02/2013		Bond Future	1	1,500,000	0.00	Client	Sell	
15:43:18	R213	On 07/02/2013		Bond Future	1	1,500,000	13,719.79	Member	Buy	
Total for R213 Bond Future					2	3,000,000	13,719.79			
Grand Total for all Instruments					8	185,000,000	45,882.52			