



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 28/12/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:42:12	R186 On 07/02/2013	7.29	Put	Bond Future	1	8,000,000	0.00	Member	Sell
11:42:12	R186 On 07/02/2013	7.29	Put	Bond Future	1	8,000,000	0.00	Client	Buy
11:42:12	R186 On 07/02/2013	7.29	Put	Bond Future	1	2,000,000	0.00	Member	Sell
11:42:12	R186 On 07/02/2013	7.29	Put	Bond Future	1	2,000,000	0.00	Client	Buy
12:29:50	R186 On 07/02/2013			Bond Future	1	2,700,000	0.00	Member	Sell
12:29:50	R186 On 07/02/2013			Bond Future	1	2,700,000	34,939.68	Client	Buy
12:29:50	R186 On 07/02/2013			Bond Future	1	19,200,000	0.00	Member	Sell
12:29:50	R186 On 07/02/2013			Bond Future	1	19,200,000	248,459.98	Client	Buy
12:29:50	R186 On 07/02/2013			Bond Future	1	3,000,000	0.00	Member	Sell
12:29:50	R186 On 07/02/2013			Bond Future	1	3,000,000	38,821.87	Client	Buy
12:29:50	R186 On 07/02/2013			Bond Future	1	27,300,000	0.00	Member	Sell
12:29:50	R186 On 07/02/2013			Bond Future	1	27,300,000	353,279.04	Client	Buy
12:29:51	R186 On 07/02/2013			Bond Future	1	63,600,000	0.00	Member	Sell
12:29:51	R186 On 07/02/2013			Bond Future	1	63,600,000	823,023.69	Client	Buy
12:29:51	R186 On 07/02/2013			Bond Future	1	50,200,000	0.00	Member	Sell
12:29:51	R186 On 07/02/2013			Bond Future	1	50,200,000	649,619.32	Client	Buy
12:29:51	R186 On 07/02/2013			Bond Future	1	2,200,000	0.00	Member	Sell
12:29:51	R186 On 07/02/2013			Bond Future	1	2,200,000	28,469.37	Client	Buy
12:29:51	R186 On 07/02/2013			Bond Future	1	900,000	0.00	Member	Sell
12:29:51	R186 On 07/02/2013			Bond Future	1	900,000	11,646.56	Client	Buy
12:29:51	R186 On 07/02/2013			Bond Future	1	300,000	0.00	Member	Sell
12:29:51	R186 On 07/02/2013			Bond Future	1	300,000	3,882.19	Client	Buy
12:29:51	R186 On 07/02/2013			Bond Future	1	700,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:29:51	R186	On 07/02/2013			Bond Future	1	700,000	9,058.44	Client	Buy
12:29:51	R186	On 07/02/2013			Bond Future	1	29,900,000	0.00	Member	Sell
12:29:51	R186	On 07/02/2013			Bond Future	1	29,900,000	386,924.66	Client	Buy
<b>Total for R186 Bond Future</b>						<b>26</b>	<b>420,000,000</b>	<b>2,588,124.80</b>		
12:29:51	R212	On 07/02/2013			Bond Future	1	19,200,000	253,810.56	Member	Buy
12:29:51	R212	On 07/02/2013			Bond Future	1	19,200,000	0.00	Client	Sell
12:29:52	R212	On 07/02/2013			Bond Future	1	3,000,000	39,657.90	Member	Buy
12:29:52	R212	On 07/02/2013			Bond Future	1	3,000,000	0.00	Client	Sell
12:29:52	R212	On 07/02/2013			Bond Future	1	27,300,000	360,886.89	Member	Buy
12:29:52	R212	On 07/02/2013			Bond Future	1	27,300,000	0.00	Client	Sell
12:29:52	R212	On 07/02/2013			Bond Future	1	63,600,000	840,747.48	Member	Buy
12:29:52	R212	On 07/02/2013			Bond Future	1	63,600,000	0.00	Client	Sell
12:29:52	R212	On 07/02/2013			Bond Future	1	29,900,000	395,257.07	Member	Buy
12:29:52	R212	On 07/02/2013			Bond Future	1	29,900,000	0.00	Client	Sell
12:29:52	R212	On 07/02/2013			Bond Future	1	50,200,000	663,608.86	Member	Buy
12:29:52	R212	On 07/02/2013			Bond Future	1	50,200,000	0.00	Client	Sell
12:29:52	R212	On 07/02/2013			Bond Future	1	2,200,000	29,082.46	Member	Buy
12:29:52	R212	On 07/02/2013			Bond Future	1	2,200,000	0.00	Client	Sell
12:29:52	R212	On 07/02/2013			Bond Future	1	900,000	11,897.37	Member	Buy
12:29:52	R212	On 07/02/2013			Bond Future	1	900,000	0.00	Client	Sell
12:29:52	R212	On 07/02/2013			Bond Future	1	300,000	3,965.79	Member	Buy
12:29:52	R212	On 07/02/2013			Bond Future	1	300,000	0.00	Client	Sell
12:29:52	R212	On 07/02/2013			Bond Future	1	700,000	9,253.51	Member	Buy
12:29:52	R212	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
12:29:53	R212	On 07/02/2013			Bond Future	1	2,700,000	35,692.11	Member	Buy
12:29:53	R212	On 07/02/2013			Bond Future	1	2,700,000	0.00	Client	Sell
<b>Total for R212 Bond Future</b>						<b>22</b>	<b>400,000,000</b>	<b>2,643,860.00</b>		
<b>Grand Total for all Instruments</b>						<b>48</b>	<b>820,000,000</b>	<b>5,231,984.80</b>		