



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 19/09/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:28:57	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Client	Sell
10:28:57	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Client	Buy
Total for GOVI GOVI						2	60,000	0.00		
11:29:45	JIBAR FUTURE	On 17/10/2012			Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
11:29:45	JIBAR FUTURE	On 17/10/2012			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	205,000,000	0.00	Member	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	1,000,000	0.00	Member	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	179,000,000	0.00	Member	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	205,000,000	0.00	Member	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	2,262,000,000	0.00	Member	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	2,250,000,000	0.00	Member	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	12,000,000	0.00	Member	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	2,262,000,000	0.00	Member	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	1,000,000	0.00	Client	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	29,000,000	0.00	Client	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	2,185,000,000	0.00	Member	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	75,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	2,260,000,000	0.00	Member	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	75,000,000	0.00	Client	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	75,000,000	0.00	Client	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	2,185,000,000	0.00	Member	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	4,271,000,000	0.00	Member	Buy
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	4,271,000,000	0.00	Member	Sell
18:00:54	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	4,271,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						25	27,220,000,000	0.00		
16:38:13	R204	On 01/11/2012			Bond Future	1	213,000,000	0.00	Member	Sell
16:38:13	R204	On 01/11/2012			Bond Future	1	213,000,000	2,397,444.72	Client	Buy
Total for R204 Bond Future						2	426,000,000	2,397,444.72		
16:38:13	R207	On 01/11/2012			Bond Future	1	196,100,000	2,091,698.10	Member	Buy
16:38:13	R207	On 01/11/2012			Bond Future	1	196,100,000	0.00	Client	Sell
Total for R207 Bond Future						2	392,200,000	2,091,698.10		
9:55:19	R208	On 01/11/2012			Bond Future	1	5,000,000	50,644.38	Client	Buy
9:55:19	R208	On 01/11/2012			Bond Future	1	5,000,000	0.00	Member	Sell
16:38:13	R208	On 01/11/2012			Bond Future	1	32,900,000	0.00	Member	Sell
16:38:13	R208	On 01/11/2012			Bond Future	1	1,700,000	17,242.18	Client	Buy
16:51:36	R208	On 01/11/2012			Bond Future	1	15,000,000	152,136.87	Client	Buy
16:51:36	R208	On 01/11/2012			Bond Future	1	600,000	6,085.47	Client	Buy
16:51:36	R208	On 01/11/2012			Bond Future	1	2,400,000	24,341.90	Client	Buy
16:51:36	R208	On 01/11/2012			Bond Future	1	11,100,000	112,581.28	Client	Buy
16:51:36	R208	On 01/11/2012			Bond Future	1	2,100,000	21,299.16	Client	Buy
Total for R208 Bond Future						9	75,800,000	384,331.24		
16:38:13	R213	On 01/11/2012			Bond Future	1	89,000,000	0.00	Member	Sell
16:38:13	R213	On 01/11/2012			Bond Future	1	89,000,000	814,121.80	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R213 Bond Future				2	178,000,000	814,121.80		
	Grand Total for all Instruments				42	28,292,060,000	5,687,595.86		