



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 12/12/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:53:35	JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	1	40,000,000	0.00	Member	Buy
8:53:35	JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	1	40,000,000	0.00	Client	Sell
8:53:35	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	40,000,000	0.00	Member	Buy
8:53:35	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	40,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					4	160,000,000	0.00		
15:08:48	R023	On 07/02/2013		Bond Future	1	4,500,000	49,400.01	Client	Buy
15:08:48	R023	On 07/02/2013		Bond Future	1	4,500,000	0.00	Member	Sell
Total for R023 Bond Future					2	9,000,000	49,400.01		
9:08:05	R186	On 07/02/2013		Bond Future	1	10,000,000	0.00	Member	Sell
9:08:05	R186	On 07/02/2013		Bond Future	1	10,000,000	128,652.28	Member	Buy
9:10:17	R186	On 07/02/2013		Bond Future	1	2,500,000	0.00	Client	Sell
9:10:17	R186	On 07/02/2013		Bond Future	1	10,000,000	128,652.28	Member	Buy
11:47:28	R186	On 07/02/2013		Bond Future	1	800,000	0.00	Client	Sell
11:47:28	R186	On 07/02/2013		Bond Future	1	2,000,000	0.00	Client	Sell
11:47:28	R186	On 07/02/2013		Bond Future	1	2,100,000	0.00	Client	Sell
11:47:28	R186	On 07/02/2013		Bond Future	1	100,000	0.00	Client	Sell
11:47:28	R186	On 07/02/2013		Bond Future	1	2,500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R186 Bond Future				9	40,000,000	257,304.56		
	Grand Total for all Instruments				15	209,000,000	306,704.57		