



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 19/12/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	64,000,000	0.00	Member	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	64,000,000	0.00	Member	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	109,000,000	0.00	Member	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	19,000,000	0.00	Member	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	54,000,000	0.00	Member	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	40,000,000	0.00	Member	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	29,000,000	0.00	Client	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	29,000,000	0.00	Client	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	29,000,000	0.00	Client	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	35,000,000	0.00	Client	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	75,000,000	0.00	Client	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	40,000,000	0.00	Client	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	35,000,000	0.00	Client	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	20,000,000	0.00	Member	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	20,000,000	0.00	Member	Buy
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	40,000,000	0.00	Member	Sell
18:02:07	JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	1	20,000,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for JIBAR FUTURE Jibar Tradeable Future						21	792,000,000	0.00		
9:04:48	R157	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
9:04:48	R157	On 07/02/2013			Bond Future	1	100,000	1,249.45	Member	Buy
9:24:26	R157	On 07/02/2013			Bond Future	1	100,000	1,249.45	Member	Buy
9:24:26	R157	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
10:46:42	R157	On 07/02/2013			Bond Future	1	22,900,000	0.00	Member	Sell
10:46:42	R157	On 07/02/2013			Bond Future	1	22,900,000	286,256.89	Client	Buy
10:48:00	R157	On 07/02/2013			Bond Future	1	3,300,000	0.00	Member	Sell
10:48:00	R157	On 07/02/2013			Bond Future	1	3,300,000	41,250.99	Client	Buy
10:48:00	R157	On 07/02/2013			Bond Future	1	1,800,000	0.00	Member	Sell
10:48:00	R157	On 07/02/2013			Bond Future	1	1,800,000	22,500.54	Client	Buy
10:48:00	R157	On 07/02/2013			Bond Future	1	2,000,000	0.00	Member	Sell
10:48:00	R157	On 07/02/2013			Bond Future	1	2,000,000	25,000.60	Client	Buy
10:48:00	R157	On 07/02/2013			Bond Future	1	900,000	0.00	Member	Sell
10:48:00	R157	On 07/02/2013			Bond Future	1	900,000	11,250.27	Client	Buy
10:48:00	R157	On 07/02/2013			Bond Future	1	500,000	0.00	Member	Sell
10:48:00	R157	On 07/02/2013			Bond Future	1	500,000	6,250.15	Client	Buy
10:48:00	R157	On 07/02/2013			Bond Future	1	2,500,000	0.00	Member	Sell
10:48:00	R157	On 07/02/2013			Bond Future	1	2,500,000	31,250.75	Client	Buy
10:48:00	R157	On 07/02/2013			Bond Future	1	2,500,000	0.00	Member	Sell
10:48:00	R157	On 07/02/2013			Bond Future	1	2,500,000	31,250.75	Client	Buy
10:48:00	R157	On 07/02/2013			Bond Future	1	33,100,000	0.00	Member	Sell
10:48:00	R157	On 07/02/2013			Bond Future	1	33,100,000	413,759.96	Client	Buy
10:48:00	R157	On 07/02/2013			Bond Future	1	46,100,000	0.00	Member	Sell
10:48:00	R157	On 07/02/2013			Bond Future	1	46,100,000	576,263.88	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	206,100,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	206,100,000	2,576,312.04	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	29,700,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	29,700,000	371,258.94	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	16,200,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	16,200,000	202,504.88	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	18,000,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	18,000,000	225,005.42	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	8,100,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	8,100,000	101,252.44	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	4,500,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	4,500,000	56,251.35	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	22,500,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	22,500,000	281,256.77	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	34,200,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	34,200,000	427,510.29	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	22,500,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	22,500,000	281,256.77	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	297,900,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	297,900,000	3,723,839.67	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	414,900,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	414,900,000	5,186,374.88	Client	Buy
10:54:14	R157	On 07/02/2013			Bond Future	1	95,400,000	0.00	Member	Sell
10:54:14	R157	On 07/02/2013			Bond Future	1	95,400,000	1,192,528.72	Client	Buy
11:14:54	R157	On 07/02/2013			Bond Future	1	1,300,000,000	16,250,391.30	Member	Buy
11:14:54	R157	On 02/05/2013			Bond Future	1	1,300,000,000	0.00	Member	Sell
11:14:54	R157	On 07/02/2013			Bond Future	1	229,000,000	0.00	Client	Sell
11:14:54	R157	On 02/05/2013			Bond Future	1	229,000,000	2,741,774.64	Client	Buy
12:06:45	R157	On 07/02/2013			Bond Future	1	106,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	461,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	331,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	25,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	38,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	25,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	5,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	9,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	20,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	18,000,000	0.00	Client	Sell
12:06:45	R157	On 07/02/2013			Bond Future	1	33,000,000	0.00	Client	Sell
12:08:33	R157	On 02/05/2013			Bond Future	1	106,000,000	1,269,118.39	Client	Buy
12:08:33	R157	On 02/05/2013			Bond Future	1	461,000,000	5,519,467.72	Client	Buy
12:08:33	R157	On 02/05/2013			Bond Future	1	331,000,000	3,963,001.77	Client	Buy
12:08:33	R157	On 02/05/2013			Bond Future	1	25,000,000	299,320.38	Client	Buy
12:08:33	R157	On 02/05/2013			Bond Future	1	38,000,000	454,966.97	Client	Buy
12:08:33	R157	On 02/05/2013			Bond Future	1	25,000,000	299,320.38	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:08:33	R157	On 02/05/2013			Bond Future	1	5,000,000	59,864.08	Client	Buy
12:08:33	R157	On 02/05/2013			Bond Future	1	9,000,000	107,755.34	Client	Buy
12:08:34	R157	On 02/05/2013			Bond Future	1	20,000,000	239,456.30	Client	Buy
12:08:34	R157	On 02/05/2013			Bond Future	1	18,000,000	215,510.67	Client	Buy
12:08:34	R157	On 02/05/2013			Bond Future	1	33,000,000	395,102.90	Client	Buy
Total for R157 Bond Future						74	7,771,600,000	47,887,936.66		
11:57:20	R186	On 07/02/2013			Bond Future	1	20,000,000	0.00	Client	Sell
11:57:20	R186	On 07/02/2013			Bond Future	1	30,000,000	387,090.66	Member	Buy
12:25:30	R186	On 07/02/2013			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R186 Bond Future						3	60,000,000	387,090.66		
13:40:22	R197	On 07/02/2013			Bond Future	1	9,000,000	0.00	Member	Sell
13:40:22	R197	On 07/02/2013			Bond Future	1	9,000,000	259,049.88	Client	Buy
Total for R197 Bond Future						2	18,000,000	259,049.88		
11:57:20	R203	On 07/02/2013			Bond Future	1	30,000,000	0.00	Client	Sell
11:57:20	R203	On 07/02/2013			Bond Future	1	30,000,000	339,074.13	Member	Buy
Total for R203 Bond Future						2	60,000,000	339,074.13		
11:32:50	R208	On 07/02/2013			Bond Future	1	5,000,000	52,398.00	Client	Buy
11:32:50	R208	On 07/02/2013			Bond Future	1	74,500,000	0.00	Member	Sell
12:36:55	R208	On 07/02/2013			Bond Future	1	69,500,000	728,332.13	Client	Buy
Total for R208 Bond Future						3	149,000,000	780,730.13		
12:10:33	R213	On 07/02/2013			Bond Future	1	101,500,000	973,649.92	Client	Buy
12:10:33	R213	On 07/02/2013			Bond Future	1	101,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R213 Bond Future				2	203,000,000	973,649.92		
	Grand Total for all Instruments				107	9,053,600,000	50,627,531.37		