



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 27/06/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:49:21	R157	On 01/08/2013		Bond Future	1	8,400,000	100,323.12	Client	Buy
12:49:21	R157	On 01/08/2013		Bond Future	1	47,000,000	0.00	Member	Sell
12:53:15	R157	On 01/08/2013		Bond Future	1	15,000,000	179,148.42	Client	Buy
12:53:15	R157	On 01/08/2013		Bond Future	1	1,000,000	11,943.23	Client	Buy
12:53:15	R157	On 01/08/2013		Bond Future	1	10,000,000	119,432.28	Client	Buy
12:53:15	R157	On 01/08/2013		Bond Future	1	4,000,000	47,772.91	Client	Buy
12:53:15	R157	On 01/08/2013		Bond Future	1	8,600,000	102,711.76	Client	Buy
Total for R157 Bond Future					7	94,000,000	561,331.72		
10:06:27	R186	On 01/08/2013		Bond Future	1	38,900,000	0.00	Member	Sell
10:06:27	R186	On 01/08/2013		Bond Future	1	13,700,000	165,237.93	Client	Buy
10:27:37	R186	On 01/08/2013		Bond Future	1	10,300,000	124,229.98	Client	Buy
10:27:37	R186	On 01/08/2013		Bond Future	1	2,700,000	32,565.14	Client	Buy
10:27:37	R186	On 01/08/2013		Bond Future	1	12,200,000	147,146.19	Client	Buy
12:26:09	R186	On 01/08/2013		Bond Future	1	172,000,000	0.00	Member	Sell
12:26:09	R186	On 01/08/2013		Bond Future	1	172,000,000	2,090,041.49	Client	Buy
12:26:09	R186	On 01/08/2013		Bond Future	1	78,000,000	0.00	Member	Sell
12:26:09	R186	On 01/08/2013		Bond Future	1	78,000,000	947,809.51	Client	Buy
12:45:04	R186	On 01/08/2013		Bond Future	1	3,000,000	0.00	Member	Sell
12:45:04	R186	On 01/08/2013		Bond Future	1	3,000,000	36,258.30	Client	Buy
12:45:04	R186	On 01/08/2013		Bond Future	1	6,000,000	0.00	Member	Sell
12:45:04	R186	On 01/08/2013		Bond Future	1	6,000,000	72,516.59	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:45:04	R186	On 01/08/2013			Bond Future	1	2,000,000	0.00	Member	Sell
12:45:04	R186	On 01/08/2013			Bond Future	1	2,000,000	24,172.20	Client	Buy
Total for R186 Bond Future						15	599,800,000	3,639,977.33		
16:57:52	R203	On 01/08/2013			Bond Future	1	29,400,000	316,958.37	Member	Buy
16:57:52	R203	On 01/08/2013			Bond Future	1	29,400,000	0.00	Client	Sell
Total for R203 Bond Future						2	58,800,000	316,958.37		
10:07:40	R207	On 01/08/2013			Bond Future	1	8,900,000	0.00	Member	Sell
10:07:40	R207	On 01/08/2013			Bond Future	1	2,400,000	23,710.19	Client	Buy
10:26:30	R207	On 01/08/2013			Bond Future	1	6,500,000	64,215.09	Client	Buy
Total for R207 Bond Future						3	17,800,000	87,925.27		
12:26:09	R208	On 01/08/2013			Bond Future	1	172,000,000	0.00	Member	Sell
12:26:09	R208	On 01/08/2013			Bond Future	1	172,000,000	1,683,711.61	Client	Buy
12:26:10	R208	On 01/08/2013			Bond Future	1	78,000,000	0.00	Member	Sell
12:26:10	R208	On 01/08/2013			Bond Future	1	78,000,000	763,543.64	Client	Buy
Total for R208 Bond Future						4	500,000,000	2,447,255.25		
16:02:24	R209	On 01/08/2013			Bond Future	1	45,300,000	0.00	Client	Sell
16:02:24	R209	On 01/08/2013			Bond Future	1	48,000,000	379,497.55	Member	Buy
16:07:15	R209	On 01/08/2013			Bond Future	1	2,700,000	0.00	Client	Sell
Total for R209 Bond Future						3	96,000,000	379,497.55		
Grand Total for all Instruments						34	1,366,400,000	7,432,945.49		