



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 13/11/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:48:12	ALBI	On 07/02/2013			Index Future	1	50,000	0.00	Client	Sell
10:48:12	ALBI	On 07/02/2013			Index Future	1	50,000	0.00	Client	Buy
Total for ALBI Index Future						2	100,000	0.00		
8:51:07	GOVI	On 07/02/2013			GOVI	1	10,000	0.00	Client	Sell
8:51:07	GOVI	On 07/02/2013			GOVI	1	10,000	0.00	Client	Buy
Total for GOVI GOVI						2	20,000	0.00		
8:51:07	IGOV	On 07/02/2013			Index Future	1	10,000	0.00	Client	Sell
8:51:07	IGOV	On 07/02/2013			Index Future	1	10,000	0.00	Client	Buy
Total for IGOV Index Future						2	20,000	0.00		
14:05:56	R023	On 07/02/2013			Bond Future	1	500,000	0.00	Member	Sell
14:05:56	R023	On 07/02/2013			Bond Future	1	500,000	5,360.84	Client	Buy
14:40:39	R023	On 07/02/2013			Bond Future	1	200,000	2,144.83	Client	Buy
14:40:39	R023	On 07/02/2013			Bond Future	1	200,000	0.00	Member	Sell
Total for R023 Bond Future						4	1,400,000	7,505.67		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:52:09	R157	On 07/02/2013			Bond Future	1	1,400,000	0.00	Member	Sell
14:52:09	R157	On 07/02/2013			Bond Future	1	1,400,000	17,448.57	Member	Buy
Total for R157 Bond Future						2	2,800,000	17,448.57		
14:05:56	R186	On 07/02/2013			Bond Future	1	2,500,000	0.00	Member	Sell
14:05:56	R186	On 07/02/2013			Bond Future	1	2,500,000	31,221.79	Client	Buy
14:40:39	R186	On 07/02/2013			Bond Future	1	100,000	1,248.72	Client	Buy
14:40:39	R186	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
Total for R186 Bond Future						4	5,200,000	32,470.51		
14:52:09	R201	On 07/02/2013			Bond Future	1	2,000,000	0.00	Member	Sell
14:52:09	R201	On 07/02/2013			Bond Future	1	2,000,000	21,541.79	Member	Buy
14:52:09	R201	On 07/02/2013			Bond Future	1	2,000,000	0.00	Member	Sell
14:52:09	R201	On 07/02/2013			Bond Future	1	2,000,000	21,541.79	Client	Buy
Total for R201 Bond Future						4	8,000,000	43,083.58		
13:04:52	R202	On 07/02/2013			Bond Future	1	92,000,000	1,923,821.20	Client	Buy
13:04:52	R202	On 07/02/2013			Bond Future	1	145,000,000	0.00	Member	Sell
13:52:56	R202	On 07/02/2013			Bond Future	1	5,000,000	104,555.50	Client	Buy
13:52:56	R202	On 07/02/2013			Bond Future	1	5,000,000	104,555.50	Client	Buy
13:52:56	R202	On 07/02/2013			Bond Future	1	43,000,000	899,177.30	Client	Buy
Total for R202 Bond Future						5	290,000,000	3,032,109.50		
14:05:56	R203	On 07/02/2013			Bond Future	1	1,500,000	0.00	Member	Sell
14:05:56	R203	On 07/02/2013			Bond Future	1	1,500,000	16,896.25	Client	Buy
Total for R203 Bond Future						2	3,000,000	16,896.25		
14:05:56	R204	On 07/02/2013			Bond Future	1	2,000,000	0.00	Member	Sell
14:05:56	R204	On 07/02/2013			Bond Future	1	2,000,000	21,967.77	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future						2	4,000,000	21,967.77		
14:05:56	R207	On 07/02/2013			Bond Future	1	2,000,000	0.00	Member	Sell
14:05:56	R207	On 07/02/2013			Bond Future	1	2,000,000	20,919.34	Client	Buy
Total for R207 Bond Future						2	4,000,000	20,919.34		
14:05:56	R208	On 07/02/2013			Bond Future	1	2,000,000	0.00	Member	Sell
14:05:56	R208	On 07/02/2013			Bond Future	1	2,000,000	20,563.30	Client	Buy
Total for R208 Bond Future						2	4,000,000	20,563.30		
14:05:56	R209	On 07/02/2013			Bond Future	1	500,000	0.00	Member	Sell
14:05:56	R209	On 07/02/2013			Bond Future	1	500,000	3,989.91	Client	Buy
14:40:39	R209	On 07/02/2013			Bond Future	1	100,000	797.46	Client	Buy
14:40:39	R209	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
Total for R209 Bond Future						4	1,200,000	4,787.38		
14:05:56	R213	On 07/02/2013			Bond Future	1	2,500,000	0.00	Member	Sell
14:05:56	R213	On 07/02/2013			Bond Future	1	2,500,000	22,866.32	Client	Buy
Total for R213 Bond Future						2	5,000,000	22,866.32		
14:05:56	R214	On 07/02/2013			Bond Future	1	1,500,000	0.00	Member	Sell
14:05:56	R214	On 07/02/2013			Bond Future	1	1,500,000	12,233.66	Client	Buy
Total for R214 Bond Future						2	3,000,000	12,233.66		
Grand Total for all Instruments						41	331,740,000	3,252,851.84		