



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 24/01/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:33:33	GOVI	On 02/05/2013			GOVI	1	10,000	0.00	Client	Sell
9:33:33	GOVI	On 02/05/2013			GOVI	1	10,000	0.00	Client	Buy
9:56:17	GOVI	On 07/02/2013			GOVI	1	40,000	0.00	Client	Buy
9:56:30	GOVI	On 07/02/2013			GOVI	1	40,000	0.00	Client	Sell
Total for GOVI GOVI						4	100,000	0.00		
12:32:08	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	150,000,000	0.00	Client	Buy
12:32:08	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	150,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						2	300,000,000	0.00		
10:34:03	R023	On 02/05/2013			Bond Future	1	100,000,000	0.00	Client	Sell
10:34:03	R023	On 02/05/2013			Bond Future	1	100,000,000	1,078,238.60	Member	Buy
Total for R023 Bond Future						2	200,000,000	1,078,238.60		
10:58:48	R186	On 02/05/2013			Bond Future	1	50,000,000	0.00	Member	Sell
10:58:48	R186	On 02/05/2013			Bond Future	1	700,000	9,122.36	Client	Buy
12:41:45	R186	On 02/05/2013			Bond Future	1	7,500,000	97,739.60	Client	Buy
12:41:45	R186	On 02/05/2013			Bond Future	1	200,000	2,606.39	Client	Buy
12:41:45	R186	On 02/05/2013			Bond Future	1	100,000	1,303.19	Client	Buy

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12:41:45	R186	On 02/05/2013			Bond Future	1	200,000	2,606.39	Client	Buy
12:41:45	R186	On 02/05/2013			Bond Future	1	600,000	7,819.17	Client	Buy
12:41:45	R186	On 02/05/2013			Bond Future	1	12,500,000	162,899.34	Client	Buy
12:41:45	R186	On 02/05/2013			Bond Future	1	15,900,000	207,207.96	Client	Buy
12:41:45	R186	On 02/05/2013			Bond Future	1	6,800,000	88,617.24	Client	Buy
12:41:45	R186	On 02/05/2013			Bond Future	1	700,000	9,122.36	Client	Buy
12:41:45	R186	On 02/05/2013			Bond Future	1	4,800,000	62,553.35	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	3,400,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	3,400,000	44,447.05	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	24,000,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	24,000,000	313,743.89	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	3,700,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	3,700,000	48,368.85	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	34,000,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	34,000,000	444,470.51	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	79,500,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	79,500,000	1,039,276.63	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	62,700,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	62,700,000	819,655.91	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	2,800,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	2,800,000	36,603.45	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	1,200,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	1,200,000	15,687.19	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	400,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	400,000	5,229.06	Client	Buy
14:26:20	R186	On 02/05/2013			Bond Future	1	900,000	0.00	Member	Sell
14:26:20	R186	On 02/05/2013			Bond Future	1	900,000	11,765.40	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	37,400,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	37,400,000	488,917.56	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	2,100,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	2,100,000	27,403.42	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	14,400,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	14,400,000	187,909.16	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	2,200,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	2,200,000	28,708.34	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	20,400,000	0.00	Member	Sell

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14:26:21	R186	On 02/05/2013			Bond Future	1	20,400,000	266,204.64	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	47,700,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	47,700,000	622,449.08	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	37,600,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	37,600,000	490,651.69	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	1,700,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	1,700,000	22,183.72	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	700,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	700,000	9,134.47	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	200,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	200,000	2,609.85	Client	Buy
14:26:21	R186	On 02/05/2013			Bond Future	1	500,000	0.00	Member	Sell
14:26:21	R186	On 02/05/2013			Bond Future	1	500,000	6,524.62	Client	Buy
14:26:22	R186	On 02/05/2013			Bond Future	1	22,500,000	0.00	Member	Sell
14:26:22	R186	On 02/05/2013			Bond Future	1	22,500,000	293,608.06	Client	Buy
16:38:13	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Member	Buy
16:38:13	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Client	Sell
16:38:13	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Member	Sell
16:38:13	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Client	Buy
16:42:37	R186	On 07/02/2013			Bond Future	1	10,000,000	0.00	Member	Sell
16:42:37	R186	On 07/02/2013			Bond Future	1	10,000,000	128,912.24	Member	Buy
Total for R186 Bond Future						62	938,800,000	6,006,062.14		
10:34:03	R208	On 02/05/2013			Bond Future	1	100,000,000	0.00	Client	Sell
10:34:03	R208	On 02/05/2013			Bond Future	1	100,000,000	1,021,468.20	Member	Buy
15:54:32	R208	On 02/05/2013			Bond Future	1	125,000,000	0.00	Client	Sell
15:54:32	R208	On 02/05/2013			Bond Future	1	125,000,000	1,276,835.25	Member	Buy
Total for R208 Bond Future						4	450,000,000	2,298,303.45		
9:33:38	R212	On 02/05/2013			Bond Future	1	200,000,000	2,677,050.80	Member	Buy
9:33:38	R212	On 02/05/2013			Bond Future	1	19,200,000	0.00	Client	Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	2,700,000	0.00	Client	Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	50,200,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	300,000	0.00	Client	Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	1,000,000	0.00	Client	Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	2,200,000	0.00	Client	Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	700,000	0.00	Client	Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	63,600,000	0.00	Client	Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	27,200,000	0.00	Client	Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	3,000,000	0.00	Client	Sell
15:04:21	R212	On 02/05/2013			Bond Future	1	29,900,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	28,800,000	385,496.64	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	28,800,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	4,500,000	60,233.85	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	4,500,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	40,900,000	547,458.77	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	40,900,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	95,400,000	1,276,957.62	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	95,400,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	44,900,000	600,999.97	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	44,900,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	75,200,000	1,006,574.56	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	75,200,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	3,300,000	44,171.49	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	3,300,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	1,400,000	18,739.42	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	1,400,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	500,000	6,692.65	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	500,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	1,000,000	13,385.30	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	1,000,000	0.00	Client	Sell
16:45:29	R212	On 02/05/2013			Bond Future	1	4,100,000	54,879.73	Member	Buy
16:45:29	R212	On 02/05/2013			Bond Future	1	4,100,000	0.00	Client	Sell
Total for R212 Bond Future						34	1,000,000,000	6,692,640.80		
Grand Total for all Instruments						108	2,888,900,000	16,075,244.99		