



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 31/05/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:50:40	GOVI	On 01/08/2013		GOVI	1	30,000	0.00	Client	Sell
12:50:40	GOVI	On 01/08/2013		GOVI	1	30,000	0.00	Client	Buy
Total for GOVI GOVI					2	60,000	0.00		
12:50:40	IGOV	On 01/08/2013		Index Future	1	10,000	0.00	Client	Sell
12:50:40	IGOV	On 01/08/2013		Index Future	1	10,000	0.00	Client	Buy
Total for IGOV Index Future					2	20,000	0.00		
16:02:36	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
16:02:36	JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
16:02:36	JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
16:02:36	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:02:36	JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
16:02:36	JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					6	500,000,000	0.00		
12:39:19	R023	On 01/08/2013		Bond Future	1	2,000,000	0.00	Client	Sell
12:39:19	R023	On 01/08/2013		Bond Future	1	2,000,000	21,485.22	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R023 Bond Future						2	4,000,000	21,485.22		
13:11:42	R186	On 01/08/2013			Bond Future	1	64,000,000	0.00	Member	Sell
13:11:42	R186	On 01/08/2013			Bond Future	1	1,500,000	18,762.89	Client	Buy
13:32:25	R186	On 01/08/2013			Bond Future	1	3,600,000	45,030.94	Client	Buy
13:32:25	R186	On 01/08/2013			Bond Future	1	3,900,000	48,783.52	Client	Buy
13:32:25	R186	On 01/08/2013			Bond Future	1	55,000,000	687,972.73	Client	Buy
Total for R186 Bond Future						5	128,000,000	800,550.08		
16:23:48	R197	On 01/08/2013			Bond Future	1	13,500,000	390,182.40	Member	Buy
16:23:48	R197	On 01/08/2013			Bond Future	1	13,500,000	0.00	Client	Sell
Total for R197 Bond Future						2	27,000,000	390,182.40		
12:38:07	R204	On 01/08/2013			Bond Future	1	400,000	4,297.69	Member	Buy
12:38:07	R204	On 01/08/2013			Bond Future	1	400,000	0.00	Client	Sell
Total for R204 Bond Future						2	800,000	4,297.69		
11:31:20	R207	On 01/08/2013			Bond Future	1	26,000,000	0.00	Member	Sell
11:31:20	R207	On 01/08/2013			Bond Future	1	6,000,000	61,500.74	Client	Buy
11:58:10	R207	On 01/08/2013			Bond Future	1	20,000,000	205,002.48	Client	Buy
Total for R207 Bond Future						3	52,000,000	266,503.22		
11:31:20	R208	On 01/08/2013			Bond Future	1	4,000,000	0.00	Member	Sell
11:31:20	R208	On 01/08/2013			Bond Future	1	4,000,000	40,454.40	Client	Buy
13:11:42	R208	On 01/08/2013			Bond Future	1	92,000,000	0.00	Member	Sell
13:11:42	R208	On 01/08/2013			Bond Future	1	800,000	8,118.92	Client	Buy
13:42:12	R208	On 01/08/2013			Bond Future	1	1,800,000	18,267.57	Client	Buy
13:42:12	R208	On 01/08/2013			Bond Future	1	87,000,000	882,932.46	Client	Buy
13:42:12	R208	On 01/08/2013			Bond Future	1	2,400,000	24,356.76	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R208 Bond Future						7	192,000,000	974,130.11		
16:23:48	R212	On 01/08/2013			Bond Future	1	87,900,000	1,192,978.80	Member	Buy
16:23:48	R212	On 01/08/2013			Bond Future	1	87,900,000	0.00	Client	Sell
Total for R212 Bond Future						2	175,800,000	1,192,978.80		
Grand Total for all Instruments						33	1,079,680,000	3,650,127.52		