



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 28/06/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:35:33	ES33	On 01/08/2013		Bond Future	1	56,100,000	496,515.01	Member	Buy
14:35:33	ES33	On 01/08/2013		Bond Future	1	56,100,000	0.00	Client	Sell
14:35:33	ES33	On 01/08/2013		Bond Future	1	56,100,000	0.00	Member	Sell
14:35:33	ES33	On 01/08/2013		Bond Future	1	56,100,000	496,515.01	Client	Buy
Total for ES33 Bond Future					4	224,400,000	993,030.03		
12:26:39	GOVI	On 01/08/2013		GOVI	1	10,000	0.00	Member	Buy
12:26:39	GOVI	On 01/08/2013		GOVI	1	10,000	0.00	Client	Sell
Total for GOVI GOVI					2	20,000	0.00		
11:44:36	R157	On 01/08/2013		Bond Future	1	39,500,000	0.00	Client	Sell
11:44:36	R157	On 01/08/2013		Bond Future	1	50,000,000	598,671.50	Member	Buy
13:17:58	R157	On 01/08/2013		Bond Future	1	10,500,000	0.00	Client	Sell
Total for R157 Bond Future					3	100,000,000	598,671.50		
9:17:37	R186	On 01/08/2013		Bond Future	1	200,000	0.00	Client	Sell
9:17:37	R186	On 01/08/2013		Bond Future	1	200,000	2,463.55	Member	Buy
9:32:37	R186	On 01/08/2013		Bond Future	1	65,000,000	0.00	Member	Sell
9:32:37	R186	On 01/08/2013		Bond Future	1	65,000,000	796,372.85	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:19:10	R186	On 01/08/2013			Bond Future	1	1,500,000	0.00	Client	Sell
10:19:10	R186	On 01/08/2013			Bond Future	1	65,000,000	796,372.85	Member	Buy
13:30:00	R186	On 01/08/2013			Bond Future	1	9,000,000	0.00	Client	Sell
13:30:00	R186	On 01/08/2013			Bond Future	1	22,100,000	0.00	Client	Sell
13:30:00	R186	On 01/08/2013			Bond Future	1	22,400,000	0.00	Client	Sell
13:30:00	R186	On 01/08/2013			Bond Future	1	1,500,000	0.00	Client	Sell
13:30:00	R186	On 01/08/2013			Bond Future	1	300,000	0.00	Client	Sell
13:30:00	R186	On 01/08/2013			Bond Future	1	6,400,000	0.00	Client	Sell
13:30:00	R186	On 01/08/2013			Bond Future	1	1,800,000	0.00	Client	Sell
14:35:33	R186	On 01/08/2013			Bond Future	1	261,100,000	3,225,222.08	Member	Buy
14:35:33	R186	On 01/08/2013			Bond Future	1	261,100,000	0.00	Client	Sell
14:35:33	R186	On 01/08/2013			Bond Future	1	261,100,000	0.00	Member	Sell
14:35:33	R186	On 01/08/2013			Bond Future	1	261,100,000	3,225,222.08	Client	Buy
Total for R186 Bond Future						17	1,304,800,000	8,045,653.42		
17:13:58	R197	On 01/08/2013			Bond Future	1	10,500,000	289,677.78	Member	Buy
17:13:58	R197	On 01/08/2013			Bond Future	1	10,500,000	0.00	Member	Sell
17:13:58	R197	On 01/08/2013			Bond Future	1	10,500,000	0.00	Client	Sell
17:13:58	R197	On 01/08/2013			Bond Future	1	10,500,000	289,677.78	Client	Buy
Total for R197 Bond Future						4	42,000,000	579,355.56		
14:36:21	R202	On 01/08/2013			Bond Future	1	129,400,000	2,602,583.38	Member	Buy
14:36:21	R202	On 01/08/2013			Bond Future	1	129,400,000	0.00	Client	Sell
14:36:21	R202	On 01/08/2013			Bond Future	1	129,400,000	0.00	Member	Sell
14:36:21	R202	On 01/08/2013			Bond Future	1	129,400,000	2,602,583.38	Client	Buy
17:13:58	R202	On 01/08/2013			Bond Future	1	24,100,000	489,068.19	Member	Buy
17:13:58	R202	On 01/08/2013			Bond Future	1	24,100,000	0.00	Member	Sell
17:13:58	R202	On 01/08/2013			Bond Future	1	24,100,000	0.00	Client	Sell
17:13:58	R202	On 01/08/2013			Bond Future	1	24,100,000	489,068.19	Client	Buy
Total for R202 Bond Future						8	614,000,000	6,183,303.15		
14:35:33	R209	On 01/08/2013			Bond Future	1	81,300,000	650,592.36	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:35:33	R209	On 01/08/2013			Bond Future	1	81,300,000	0.00	Client	Sell
14:35:34	R209	On 01/08/2013			Bond Future	1	81,300,000	0.00	Member	Sell
14:35:34	R209	On 01/08/2013			Bond Future	1	81,300,000	650,592.36	Client	Buy
Total for R209 Bond Future						4	325,200,000	1,301,184.71		
14:36:21	R212	On 01/08/2013			Bond Future	1	129,400,000	0.00	Member	Sell
14:36:21	R212	On 01/08/2013			Bond Future	1	129,400,000	1,668,160.10	Client	Buy
14:38:31	R212	On 01/08/2013			Bond Future	1	129,400,000	1,668,160.10	Member	Buy
14:38:31	R212	On 01/08/2013			Bond Future	1	129,400,000	0.00	Client	Sell
14:41:19	R212	On 01/08/2013			Bond Future	1	112,700,000	0.00	Member	Sell
14:41:19	R212	On 01/08/2013			Bond Future	1	112,700,000	1,452,872.05	Client	Buy
14:41:19	R212	On 01/08/2013			Bond Future	1	112,700,000	1,452,872.05	Member	Buy
14:41:19	R212	On 01/08/2013			Bond Future	1	112,700,000	0.00	Client	Sell
Total for R212 Bond Future						8	968,400,000	6,242,064.30		
Grand Total for all Instruments						50	3,578,820,000	23,943,262.67		