



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 01/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
13:45:44	2038	On 07/11/2013			Bond Future	1	8,000,000	0.00 Member	Sell
13:45:44	2038	On 07/11/2013			Bond Future	1	8,000,000	8,434.24 Member	Buy
14:07:40	2038	On 07/11/2013			Bond Future	1	8,000,000	8,434.24 Member	Buy
14:07:40	2038	On 07/11/2013			Bond Future	1	1,800,000	0.00 Client	Sell
14:07:40	2038	On 07/11/2013			Bond Future	1	8,000,000	0.00 Member	Sell
14:07:40	2038	On 07/11/2013			Bond Future	1	1,800,000	1,897.70 Member	Buy
Total for 2038 Bond Future						6	35,600,000	18,766.18	
8:49:25	GOVI	On 07/11/2013			GOVI	1	10,000	0.00 Client	Sell
8:49:25	GOVI	On 07/11/2013			GOVI	1	10,000	4,379.22 Client	Buy
Total for GOVI GOVI						2	20,000	4,379.22	
16:23:15	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell
16:23:15	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	10,000,000	2,370.00 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						2	20,000,000	2,370.00	
9:03:44	R023	On 07/11/2013			Bond Future	1	1,500,000	1,538.11 Client	Buy
9:03:44	R023	On 07/11/2013			Bond Future	1	1,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
Total for R023 Bond Future						2	3,000,000	1,538.11		
12:49:56	R157	On 07/11/2013			Bond Future	1	8,500,000	9,750.37	Member	Buy
12:49:56	R157	On 07/11/2013			Bond Future	1	8,500,000	0.00	Member	Sell
12:49:56	R157	On 07/11/2013			Bond Future	1	8,500,000	0.00	Client	Sell
12:49:56	R157	On 07/11/2013			Bond Future	1	8,500,000	9,750.37	Client	Buy
14:58:39	R157	On 07/11/2013			Bond Future	1	46,200,000	53,049.32	Client	Buy
14:58:39	R157	On 07/11/2013			Bond Future	1	71,000,000	0.00	Member	Sell
15:04:21	R157	On 07/11/2013			Bond Future	1	24,800,000	28,476.69	Client	Buy
Total for R157 Bond Future						7	176,000,000	101,026.75		
10:17:05	R186	On 06/02/2014			Bond Future	1	200,000	242.26	Member	Buy
10:17:05	R186	On 06/02/2014			Bond Future	1	200,000	0.00	Client	Sell
14:46:14	R186	On 07/11/2013			Bond Future	1	2,500,000	3,114.28	Client	Buy
14:46:14	R186	On 07/11/2013			Bond Future	1	2,500,000	0.00	Client	Sell
Total for R186 Bond Future						4	5,400,000	3,356.54		
13:58:21	R202	On 07/11/2013			Bond Future	1	4,100,000	0.00	Client	Sell
13:58:21	R202	On 07/11/2013			Bond Future	1	4,100,000	8,437.51	Member	Buy
Total for R202 Bond Future						2	8,200,000	8,437.51		
12:51:50	R203	On 07/11/2013			Bond Future	1	44,300,000	46,955.55	Member	Buy
12:51:50	R203	On 07/11/2013			Bond Future	1	44,300,000	0.00	Member	Sell
12:51:50	R203	On 07/11/2013			Bond Future	1	44,300,000	46,955.55	Client	Buy
12:51:50	R203	On 07/11/2013			Bond Future	1	44,300,000	0.00	Client	Sell
14:46:14	R203	On 07/11/2013			Bond Future	1	5,600,000	5,941.45	Client	Buy
14:46:14	R203	On 07/11/2013			Bond Future	1	5,600,000	0.00	Client	Sell
Total for R203 Bond Future						6	188,400,000	99,852.56		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
12:51:50	R207	On 07/11/2013			Bond Future	1	11,900,000	0.00 Member	Sell
12:51:50	R207	On 07/11/2013			Bond Future	1	11,900,000	12,153.88 Member	Buy
12:51:50	R207	On 07/11/2013			Bond Future	1	11,900,000	12,153.88 Client	Buy
12:51:50	R207	On 07/11/2013			Bond Future	1	11,900,000	0.00 Client	Sell
Total for R207 Bond Future						4	47,600,000	24,307.76	
Grand Total for all Instruments						35	484,220,000	264,034.65	