



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 15/11/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:29:16	IGOV	On 07/02/2013			Index Future	1	10,000	0.00	Client	Sell
10:29:16	IGOV	On 07/02/2013			Index Future	1	10,000	0.00	Client	Buy
Total for IGOV Index Future						2	20,000	0.00		
12:33:48	R157	On 07/02/2013			Bond Future	1	1,200,000	14,956.18	Client	Buy
15:31:16	R157	On 07/02/2013			Bond Future	1	26,000,000	0.00	Member	Sell
15:36:44	R157	On 07/02/2013			Bond Future	1	24,800,000	309,094.48	Client	Buy
Total for R157 Bond Future						3	52,000,000	324,050.66		
16:52:16	R197	On 07/02/2013			Bond Future	1	50,000,000	0.00	Member	Sell
16:52:16	R197	On 07/02/2013			Bond Future	1	50,000,000	1,387,095.00	Client	Buy
Total for R197 Bond Future						2	100,000,000	1,387,095.00		
16:27:08	R203	On 07/02/2013			Bond Future	1	60,000,000	674,183.82	Client	Buy
16:27:08	R203	On 07/02/2013			Bond Future	1	60,000,000	0.00	Member	Sell
Total for R203 Bond Future						2	120,000,000	674,183.82		
8:38:10	R208	On 07/02/2013			Bond Future	1	5,300,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:38:10	R208	On 07/02/2013		Bond Future	1	5,300,000	54,089.32	Member	Buy
Total for R208 Bond Future					2	10,600,000	54,089.32		
Grand Total for all Instruments					11	282,620,000	2,439,418.81		