



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 27/11/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:00:40	GOVI	On 07/02/2013			GOVI	1	10,000	0.00	Client	Buy
9:00:40	GOVI	On 07/02/2013			GOVI	1	10,000	0.00	Client	Sell
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>		
9:00:40	IGOV	On 07/02/2013			Index Future	1	30,000	0.00	Client	Buy
9:00:40	IGOV	On 07/02/2013			Index Future	1	30,000	0.00	Client	Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>60,000</b>	<b>0.00</b>		
13:24:52	R157	On 07/02/2013			Bond Future	1	439,500,000	0.00	Member	Sell
13:24:52	R157	On 07/02/2013			Bond Future	1	439,500,000	5,479,956.29	Client	Buy
<b>Total for R157 Bond Future</b>						<b>2</b>	<b>879,000,000</b>	<b>5,479,956.29</b>		
13:24:52	R186	On 07/02/2013			Bond Future	1	69,200,000	868,970.35	Member	Buy
13:24:52	R186	On 07/02/2013			Bond Future	1	69,200,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>138,400,000</b>	<b>868,970.35</b>		
15:15:35	R202	On 07/02/2013			Bond Future	1	3,500,000	0.00	Member	Sell
15:15:35	R202	On 07/02/2013			Bond Future	1	3,500,000	73,632.90	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>7,000,000</b>	<b>73,632.90</b>		
10:42:03	R203	On 07/02/2013			Bond Future	1	20,000,000	224,444.44	Member	Buy
10:42:03	R203	On 07/02/2013			Bond Future	1	20,000,000	0.00	Client	Sell
13:44:46	R203	On 07/02/2013			Bond Future	1	87,700,000	0.00	Client	Sell
13:44:46	R203	On 07/02/2013			Bond Future	1	87,700,000	985,537.78	Member	Buy
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>215,400,000</b>	<b>1,209,982.22</b>		
13:24:52	R207	On 07/02/2013			Bond Future	1	21,000,000	219,542.06	Member	Buy
13:24:52	R207	On 07/02/2013			Bond Future	1	21,000,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>42,000,000</b>	<b>219,542.06</b>		
13:44:46	R208	On 07/02/2013			Bond Future	1	10,000,000	0.00	Client	Sell
13:44:46	R208	On 07/02/2013			Bond Future	1	10,000,000	102,802.90	Member	Buy
14:42:55	R208	On 07/02/2013			Bond Future	1	100,000,000	1,027,658.70	Client	Buy
14:42:55	R208	On 07/02/2013			Bond Future	1	171,600,000	0.00	Member	Sell
15:07:17	R208	On 07/02/2013			Bond Future	1	1,100,000	11,304.25	Client	Buy
15:07:18	R208	On 07/02/2013			Bond Future	1	17,000,000	174,701.98	Client	Buy
15:07:18	R208	On 07/02/2013			Bond Future	1	11,000,000	113,042.46	Client	Buy
15:07:18	R208	On 07/02/2013			Bond Future	1	40,000,000	411,063.48	Client	Buy
15:07:18	R208	On 07/02/2013			Bond Future	1	2,500,000	25,691.47	Client	Buy
<b>Total for R208 Bond Future</b>						<b>9</b>	<b>363,200,000</b>	<b>1,866,265.23</b>		
15:57:43	R210	On 07/02/2013			Bond Future	1	5,200,000	0.00	Client	Sell
15:57:43	R210	On 07/02/2013			Bond Future	1	5,200,000	83,740.28	Member	Buy
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>10,400,000</b>	<b>83,740.28</b>		
15:57:43	R212	On 07/02/2013			Bond Future	1	10,100,000	131,812.07	Client	Buy
15:57:43	R212	On 07/02/2013			Bond Future	1	10,100,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>20,200,000</b>	<b>131,812.07</b>		
15:07:36	R213	On 07/02/2013			Bond Future	1	45,000,000	413,839.08	Client	Buy
15:07:36	R213	On 07/02/2013			Bond Future	1	179,000,000	0.00	Member	Sell
15:21:50	R213	On 07/02/2013			Bond Future	1	2,000,000	18,392.85	Client	Buy
15:21:50	R213	On 07/02/2013			Bond Future	1	60,000,000	551,785.44	Client	Buy
15:21:50	R213	On 07/02/2013			Bond Future	1	3,000,000	27,589.27	Client	Buy
15:21:50	R213	On 07/02/2013			Bond Future	1	2,000,000	18,392.85	Client	Buy
15:21:50	R213	On 07/02/2013			Bond Future	1	5,000,000	45,982.12	Client	Buy
15:21:50	R213	On 07/02/2013			Bond Future	1	35,000,000	321,874.84	Client	Buy
15:21:50	R213	On 07/02/2013			Bond Future	1	6,000,000	55,178.54	Client	Buy
15:21:50	R213	On 07/02/2013			Bond Future	1	1,000,000	9,196.42	Client	Buy
15:21:50	R213	On 07/02/2013			Bond Future	1	20,000,000	183,928.48	Client	Buy
<b>Total for R213 Bond Future</b>						<b>11</b>	<b>358,000,000</b>	<b>1,646,159.90</b>		
<b>Grand Total for all Instruments</b>						<b>40</b>	<b>2,033,680,000</b>	<b>11,580,061.30</b>		