



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 03/05/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:49:10	IGOV	On 01/08/2013			Index Future	1	20,000	0.00	Member	Buy
16:49:10	IGOV	On 01/08/2013			Index Future	1	20,000	0.00	Client	Sell
Total for IGOV Index Future						2	40,000	0.00		
12:48:01	R157	On 01/08/2013			Bond Future	1	9,700,000	118,514.32	Member	Buy
12:48:01	R157	On 01/08/2013			Bond Future	1	9,700,000	0.00	Member	Sell
Total for R157 Bond Future						2	19,400,000	118,514.32		
12:48:01	R186	On 01/08/2013			Bond Future	1	12,800,000	173,351.82	Member	Buy
12:48:01	R186	On 01/08/2013			Bond Future	1	12,800,000	0.00	Member	Sell
14:14:40	R186	On 01/08/2013			Bond Future	1	16,000,000	0.00	Client	Sell
14:14:40	R186	On 01/08/2013			Bond Future	1	16,000,000	216,083.87	Member	Buy
14:47:14	R186	On 07/11/2013	6.50	Call	Bond Future	1	165,000,000	0.00	Member	Buy
14:47:14	R186	On 07/11/2013	6.50	Call	Bond Future	1	521,000,000	0.00	Member	Sell
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	44,000,000	0.00	Member	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	16,000,000	0.00	Member	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	33,000,000	0.00	Member	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	61,000,000	0.00	Member	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	5,000,000	0.00	Member	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	26,000,000	0.00	Member	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	44,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	44,000,000	0.00	Client	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	16,000,000	0.00	Member	Sell
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	16,000,000	0.00	Client	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	33,000,000	0.00	Member	Sell
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	33,000,000	0.00	Client	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	61,000,000	0.00	Member	Sell
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	61,000,000	0.00	Client	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	5,000,000	0.00	Member	Sell
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	5,000,000	0.00	Client	Buy
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	26,000,000	0.00	Member	Sell
17:21:17	R186	On 07/11/2013	6.50	Call	Bond Future	1	26,000,000	0.00	Client	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	10,000,000	0.00	Member	Sell
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	10,000,000	0.00	Client	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	40,000,000	0.00	Member	Sell
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	40,000,000	0.00	Client	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	20,000,000	0.00	Member	Sell
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	20,000,000	0.00	Client	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	43,000,000	0.00	Member	Sell
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	43,000,000	0.00	Client	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	16,000,000	0.00	Member	Sell
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	16,000,000	0.00	Client	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	42,000,000	0.00	Member	Sell
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	42,000,000	0.00	Client	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	165,000,000	0.00	Member	Sell
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	165,000,000	0.00	Client	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	10,000,000	0.00	Member	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	40,000,000	0.00	Member	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	20,000,000	0.00	Member	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	43,000,000	0.00	Member	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	16,000,000	0.00	Member	Buy
17:21:18	R186	On 07/11/2013	6.50	Call	Bond Future	1	42,000,000	0.00	Member	Buy
Total for R186 Bond Future						44	2,141,600,000	389,435.69		
12:48:01	R203	On 01/08/2013			Bond Future	1	7,000,000	79,523.00	Member	Buy
12:48:01	R203	On 01/08/2013			Bond Future	1	7,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R203 Bond Future						2	14,000,000	79,523.00		
12:48:01	R204	On 01/08/2013			Bond Future	1	4,800,000	53,779.61	Member	Buy
12:48:01	R204	On 01/08/2013			Bond Future	1	4,800,000	0.00	Member	Sell
14:50:43	R204	On 01/08/2013			Bond Future	1	171,800,000	1,922,168.84	Member	Buy
14:50:43	R204	On 01/08/2013			Bond Future	1	171,800,000	0.00	Client	Sell
Total for R204 Bond Future						4	353,200,000	1,975,948.45		
12:48:01	R207	On 01/08/2013			Bond Future	1	4,400,000	47,682.00	Member	Buy
12:48:01	R207	On 01/08/2013			Bond Future	1	4,400,000	0.00	Member	Sell
Total for R207 Bond Future						2	8,800,000	47,682.00		
12:48:01	R208	On 01/08/2013			Bond Future	1	10,500,000	113,473.64	Member	Buy
12:48:01	R208	On 01/08/2013			Bond Future	1	10,500,000	0.00	Member	Sell
Total for R208 Bond Future						2	21,000,000	113,473.64		
12:48:01	R209	On 01/08/2013			Bond Future	1	6,100,000	54,070.44	Member	Buy
12:48:01	R209	On 01/08/2013			Bond Future	1	6,100,000	0.00	Member	Sell
Total for R209 Bond Future						2	12,200,000	54,070.44		
12:48:01	R213	On 01/08/2013			Bond Future	1	8,700,000	87,820.63	Member	Buy
12:48:01	R213	On 01/08/2013			Bond Future	1	8,700,000	0.00	Member	Sell
Total for R213 Bond Future						2	17,400,000	87,820.63		
12:48:02	R214	On 01/08/2013			Bond Future	1	9,800,000	88,736.71	Member	Buy
12:48:02	R214	On 01/08/2013			Bond Future	1	9,800,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R214 Bond Future				2	19,600,000	88,736.71		
	Grand Total for all Instruments				64	2,607,240,000	2,955,204.86		