



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 01/07/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
10:52:07	GOVI	On 01/08/2013			GOVI	1	40,000	0.00 Client	Sell
10:52:07	GOVI	On 01/08/2013			GOVI	1	40,000	17,229.96 Client	Buy
Total for GOVI GOVI						2	80,000	17,229.96	
10:16:25	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	25,000,000	5,823.13 Member	Buy
10:16:25	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	25,000,000	0.00 Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						2	50,000,000	5,823.13	
9:12:19	R023	On 01/08/2013			Bond Future	1	100,000,000	0.00 Client	Sell
9:12:19	R023	On 01/08/2013			Bond Future	1	100,000,000	104,737.07 Member	Buy
Total for R023 Bond Future						2	200,000,000	104,737.07	
10:23:44	R157	On 01/08/2013			Bond Future	1	10,000,000	0.00 Client	Sell
10:23:44	R157	On 01/08/2013			Bond Future	1	10,000,000	11,965.81 Client	Buy
11:20:55	R157	On 01/08/2013			Bond Future	1	5,000,000	0.00 Member	Sell
11:20:55	R157	On 01/08/2013			Bond Future	1	5,000,000	5,987.79 Client	Buy
Total for R157 Bond Future						4	30,000,000	17,953.60	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
10:20:23	R186	On 01/08/2013			Bond Future	1	6,100,000	0.00	Client	Sell
10:20:23	R186	On 01/08/2013			Bond Future	1	6,100,000	7,462.58	Client	Buy
10:23:44	R186	On 01/08/2013			Bond Future	1	4,400,000	5,382.84	Client	Buy
10:23:44	R186	On 01/08/2013			Bond Future	1	4,400,000	0.00	Client	Sell
13:15:38	R186	On 07/11/2013			Bond Future	1	5,000,000	6,216.21	Member	Buy
13:15:38	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Member	Sell
15:45:10	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Member	Sell
15:45:10	R186	On 07/11/2013			Bond Future	1	5,000,000	6,218.45	Client	Buy
Total for R186 Bond Future						8	41,000,000	25,280.07		
10:23:44	R203	On 01/08/2013			Bond Future	1	900,000	972.20	Client	Buy
10:23:44	R203	On 01/08/2013			Bond Future	1	900,000	0.00	Client	Sell
Total for R203 Bond Future						2	1,800,000	972.20		
10:23:44	R207	On 01/08/2013			Bond Future	1	7,800,000	7,792.82	Client	Buy
10:23:44	R207	On 01/08/2013			Bond Future	1	7,800,000	0.00	Client	Sell
10:23:44	R207	On 01/08/2013			Bond Future	1	4,200,000	4,196.14	Client	Buy
10:23:44	R207	On 01/08/2013			Bond Future	1	4,200,000	0.00	Client	Sell
Total for R207 Bond Future						4	24,000,000	11,988.96		
10:23:44	R208	On 01/08/2013			Bond Future	1	4,100,000	4,036.00	Client	Buy
10:23:44	R208	On 01/08/2013			Bond Future	1	4,100,000	0.00	Client	Sell
13:20:03	R208	On 01/08/2013			Bond Future	1	100,000,000	0.00	Client	Sell
13:20:03	R208	On 01/08/2013			Bond Future	1	100,000,000	98,515.07	Member	Buy
Total for R208 Bond Future						4	208,200,000	102,551.07		
Grand Total for all Instruments						28	555,080,000	286,536.07		