



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 23/07/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
13:59:04	GOVI	On 01/08/2013			GOVI	1	1,600,000	684,816.00	Client	Buy
13:59:04	GOVI	On 06/02/2014			GOVI	1	1,600,000	0.00	Client	Sell
13:59:04	GOVI	On 06/02/2014			GOVI	1	1,200,000	528,176.40	Client	Buy
13:59:04	GOVI	On 01/08/2013			GOVI	1	1,200,000	0.00	Client	Sell
14:15:51	GOVI	On 01/08/2013			GOVI	1	400,000	0.00	Client	Sell
14:16:05	GOVI	On 06/02/2014			GOVI	1	400,000	176,058.80	Client	Buy
Total for GOVI GOVI						6	6,400,000	1,389,051.20		
10:11:55	R157	On 01/08/2013			Bond Future	1	10,000,000	0.00	Member	Sell
10:11:55	R157	On 01/08/2013			Bond Future	1	10,000,000	11,979.64	Member	Buy
Total for R157 Bond Future						2	20,000,000	11,979.64		
14:12:04	R186	On 01/08/2013			Bond Future	1	2,700,000	3,307.10	Member	Buy
14:12:04	R186	On 01/08/2013			Bond Future	1	27,000,000	33,071.01	Member	Buy
14:12:04	R186	On 01/08/2013			Bond Future	1	9,000,000	0.00	Client	Sell
14:12:04	R186	On 01/08/2013			Bond Future	1	2,700,000	0.00	Client	Sell
14:12:04	R186	On 01/08/2013			Bond Future	1	9,000,000	11,023.67	Member	Buy
14:12:04	R186	On 01/08/2013			Bond Future	1	1,000,000	1,224.85	Member	Buy
14:12:04	R186	On 01/08/2013			Bond Future	1	1,000,000	0.00	Client	Sell
14:12:04	R186	On 01/08/2013			Bond Future	1	27,000,000	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 R186 Bond Future						8	79,400,000	48,626.64	
14:12:04	R209	On 01/08/2013			Bond Future	1	20,000,000	0.00 Client	Sell
14:12:04	R209	On 01/08/2013			Bond Future	1	3,200,000	2,503.11 Member	Buy
14:12:04	R209	On 01/08/2013			Bond Future	1	3,200,000	0.00 Client	Sell
14:12:04	R209	On 01/08/2013			Bond Future	1	44,300,000	0.00 Client	Sell
14:12:04	R209	On 01/08/2013			Bond Future	1	40,000,000	31,288.92 Member	Buy
14:12:04	R209	On 01/08/2013			Bond Future	1	20,000,000	15,644.46 Member	Buy
14:12:04	R209	On 01/08/2013			Bond Future	1	40,000,000	0.00 Client	Sell
14:12:04	R209	On 01/08/2013			Bond Future	1	44,300,000	34,652.48 Member	Buy
Total for R209 Bond Future						8	215,000,000	84,088.97	
Grand Total for all Instruments						24	320,800,000	1,533,746.45	