



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 06/08/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's) Type	Buy/ Sell
16:22:46	IGOV	On 06/02/2014			Index Future	1	20,000	0.00 Member	Sell
16:22:46	IGOV	On 06/02/2014			Index Future	1	20,000	4,003.42 Client	Buy
Total for IGOV Index Future						2	40,000	4,003.42	
13:51:03	R186	On 07/11/2013			Bond Future	1	16,000,000	0.00 Client	Sell
13:51:03	R186	On 07/11/2013			Bond Future	1	16,000,000	19,501.45 Member	Buy
14:53:51	R186	On 07/11/2013			Bond Future	1	6,100,000	7,435.53 Member	Buy
14:53:51	R186	On 07/11/2013			Bond Future	1	6,100,000	0.00 Client	Sell
Total for R186 Bond Future						4	44,200,000	26,936.97	
8:54:11	R204	On 07/11/2013			Bond Future	1	1,500,000	0.00 Member	Sell
8:54:11	R204	On 07/11/2013			Bond Future	1	1,500,000	1,607.10 Client	Buy
9:08:47	R204	On 07/11/2013			Bond Future	1	1,000,000	1,069.54 Client	Buy
9:08:47	R204	On 07/11/2013			Bond Future	1	1,000,000	0.00 Client	Sell
9:10:58	R204	On 07/11/2013			Bond Future	1	700,000	748.68 Client	Buy
9:10:58	R204	On 07/11/2013			Bond Future	1	700,000	0.00 Client	Sell
9:11:45	R204	On 07/11/2013			Bond Future	1	300,000	0.00 Client	Sell
9:11:45	R204	On 07/11/2013			Bond Future	1	300,000	320.86 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future						8	7,000,000	3,746.19		
8:54:11	R208	On 07/11/2013			Bond Future	1	800,000	0.00	Member	Sell
8:54:11	R208	On 07/11/2013			Bond Future	1	800,000	771.80	Client	Buy
14:53:51	R208	On 07/11/2013			Bond Future	1	3,300,000	3,173.65	Member	Buy
14:53:51	R208	On 07/11/2013			Bond Future	1	3,300,000	0.00	Client	Sell
Total for R208 Bond Future						4	8,200,000	3,945.46		
Grand Total for all Instruments						18	59,440,000	38,632.04		