



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 03/06/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:36:55	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Client	Sell
10:36:55	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Client	Buy
13:30:13	GOVI	On 01/08/2013			GOVI	1	30,000	0.00	Client	Sell
13:30:13	GOVI	On 01/08/2013			GOVI	1	30,000	0.00	Client	Buy
Total for GOVI GOVI						4	80,000	0.00		
9:52:01	IGOV	On 01/08/2013			Index Future	1	50,000	0.00	Client	Sell
9:52:01	IGOV	On 01/08/2013			Index Future	1	50,000	0.00	Client	Buy
10:36:55	IGOV	On 01/08/2013			Index Future	1	40,000	0.00	Client	Sell
10:36:55	IGOV	On 01/08/2013			Index Future	1	40,000	0.00	Client	Buy
Total for IGOV Index Future						4	180,000	0.00		
14:44:27	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
14:44:27	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						2	200,000,000	0.00		
11:40:08	R186	On 01/08/2013	7.25	Call	Bond Future	1	100,000,000	0.00	Member	Buy
11:40:08	R186	On 01/08/2013	7.25	Call	Bond Future	1	100,000,000	0.00	Member	Sell
12:10:27	R186	On 01/08/2013	7.25	Call	Bond Future	1	100,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:10:27	R186	On 01/08/2013	7.25	Call	Bond Future	1	47,000,000	0.00	Client	Buy
14:29:40	R186	On 01/08/2013	7.25	Call	Bond Future	1	53,000,000	0.00	Client	Buy
16:12:35	R186	On 01/08/2013			Bond Future	1	25,000,000	0.00	Member	Sell
16:12:35	R186	On 01/08/2013			Bond Future	1	25,000,000	312,914.10	Member	Buy
16:19:27	R186	On 01/08/2013	7.20	Call	Bond Future	1	280,000,000	0.00	Member	Buy
16:19:27	R186	On 01/08/2013	7.50	Call	Bond Future	1	280,000,000	0.00	Member	Sell
16:19:27	R186	On 01/08/2013	7.50	Call	Bond Future	1	680,000,000	0.00	Member	Buy
16:19:27	R186	On 01/08/2013	7.20	Call	Bond Future	1	680,000,000	0.00	Member	Sell
17:02:56	R186	On 01/08/2013	7.50	Call	Bond Future	1	280,000,000	0.00	Member	Buy
17:02:56	R186	On 01/08/2013	7.50	Call	Bond Future	1	280,000,000	0.00	Client	Sell
17:02:56	R186	On 01/08/2013	7.50	Call	Bond Future	1	200,000,000	0.00	Member	Sell
17:02:56	R186	On 01/08/2013	7.50	Call	Bond Future	1	200,000,000	0.00	Member	Buy
17:02:56	R186	On 01/08/2013	7.50	Call	Bond Future	1	200,000,000	0.00	Client	Sell
17:02:56	R186	On 01/08/2013	7.50	Call	Bond Future	1	200,000,000	0.00	Member	Sell
17:02:56	R186	On 01/08/2013	7.50	Call	Bond Future	1	200,000,000	0.00	Member	Buy
17:02:56	R186	On 01/08/2013	7.50	Call	Bond Future	1	200,000,000	0.00	Client	Sell
17:04:16	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Member	Buy
17:04:16	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Member	Sell
17:04:16	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Client	Buy
17:04:16	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Member	Buy
17:04:16	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Member	Sell
17:04:16	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Client	Buy
17:04:16	R186	On 01/08/2013	7.20	Call	Bond Future	1	280,000,000	0.00	Member	Sell
17:04:16	R186	On 01/08/2013	7.20	Call	Bond Future	1	280,000,000	0.00	Client	Buy
Total for R186 Bond Future						27	5,890,000,000	312,914.10		
16:36:29	R203	On 01/08/2013			Bond Future	1	275,100,000	3,035,866.05	Member	Buy
16:36:29	R203	On 01/08/2013			Bond Future	1	275,100,000	0.00	Client	Sell
16:36:29	R203	On 01/08/2013			Bond Future	1	124,900,000	1,378,333.95	Member	Buy
16:36:29	R203	On 01/08/2013			Bond Future	1	124,900,000	0.00	Client	Sell
16:36:30	R203	On 01/08/2013			Bond Future	1	100,000,000	1,103,550.00	Member	Buy
16:36:30	R203	On 01/08/2013			Bond Future	1	100,000,000	0.00	Client	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						6	1,000,000,000	5,517,750.00		
11:32:54	R208	On 01/08/2013			Bond Future	1	1,000,000	0.00	Member	Sell
11:32:54	R208	On 01/08/2013			Bond Future	1	1,000,000	10,178.76	Client	Buy
11:47:36	R208	On 01/08/2013			Bond Future	1	59,000,000	0.00	Member	Sell
11:47:36	R208	On 01/08/2013			Bond Future	1	9,000,000	91,608.87	Client	Buy
11:51:37	R208	On 01/08/2013			Bond Future	1	10,000,000	101,787.63	Client	Buy
11:51:37	R208	On 01/08/2013			Bond Future	1	40,000,000	407,150.52	Client	Buy
Total for R208 Bond Future						6	120,000,000	610,725.78		
Grand Total for all Instruments						49	7,210,260,000	6,441,389.88		