



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 07/06/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:08:26	GOVI	On 01/08/2013		GOVI	1	30,000	0.00	Client	Sell
15:08:26	GOVI	On 01/08/2013		GOVI	1	30,000	0.00	Client	Buy
Total for GOVI GOVI					2	60,000	0.00		
10:58:56	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
10:58:56	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
16:57:12	JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
16:57:12	JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	400,000,000	0.00		
15:41:49	R023	On 01/08/2013		Bond Future	1	500,000	0.00	Member	Sell
15:41:49	R023	On 01/08/2013		Bond Future	1	500,000	5,210.27	Client	Buy
16:22:47	R023	On 01/08/2013		Bond Future	1	13,200,000	0.00	Member	Sell
16:22:47	R023	On 01/08/2013		Bond Future	1	13,200,000	137,505.63	Client	Buy
Total for R023 Bond Future					4	27,400,000	142,715.90		
11:12:00	R157	On 01/08/2013		Bond Future	1	38,300,000	458,077.73	Client	Buy
11:12:00	R157	On 01/08/2013		Bond Future	1	21,100,000	252,387.95	Client	Buy
11:12:00	R157	On 01/08/2013		Bond Future	1	38,300,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:12:00	R157	On 01/08/2013			Bond Future	1	21,100,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	2,900,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	2,900,000	34,704.87	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	315,500,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	315,500,000	3,775,650.34	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	1,900,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	1,900,000	22,737.67	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	46,900,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	46,900,000	561,261.49	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	64,000,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	64,000,000	765,900.54	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	4,900,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	4,900,000	58,639.26	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	125,500,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	125,500,000	1,501,883.10	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	29,000,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	29,000,000	347,048.68	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	236,900,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	236,900,000	2,835,028.73	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	6,800,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	6,800,000	81,376.93	Client	Buy
13:58:10	R157	On 01/08/2013			Bond Future	1	22,100,000	0.00	Member	Sell
13:58:10	R157	On 01/08/2013			Bond Future	1	22,100,000	264,475.03	Client	Buy
13:58:19	R157	On 01/08/2013			Bond Future	1	12,000,000	0.00	Member	Sell
13:58:19	R157	On 01/08/2013			Bond Future	1	12,000,000	143,606.35	Client	Buy
13:58:19	R157	On 01/08/2013			Bond Future	1	32,500,000	0.00	Member	Sell
13:58:19	R157	On 01/08/2013			Bond Future	1	32,500,000	388,933.87	Client	Buy
13:58:19	R157	On 01/08/2013			Bond Future	1	6,100,000	0.00	Member	Sell
13:58:19	R157	On 01/08/2013			Bond Future	1	6,100,000	72,999.90	Client	Buy
13:58:19	R157	On 01/08/2013			Bond Future	1	39,200,000	0.00	Member	Sell
13:58:19	R157	On 01/08/2013			Bond Future	1	39,200,000	469,114.08	Client	Buy
13:58:20	R157	On 01/08/2013			Bond Future	1	10,500,000	0.00	Member	Sell
13:58:20	R157	On 01/08/2013			Bond Future	1	10,500,000	125,655.56	Client	Buy
13:58:20	R157	On 01/08/2013			Bond Future	1	25,300,000	0.00	Member	Sell
13:58:20	R157	On 01/08/2013			Bond Future	1	25,300,000	302,770.06	Client	Buy
13:58:20	R157	On 01/08/2013			Bond Future	1	26,200,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:58:20	R157	On 01/08/2013			Bond Future	1	26,200,000	313,540.54	Client	Buy
14:02:32	R157	On 01/08/2013			Bond Future	1	7,600,000	0.00	Member	Sell
14:02:32	R157	On 01/08/2013			Bond Future	1	7,600,000	90,950.69	Client	Buy
15:41:49	R157	On 01/08/2013			Bond Future	1	1,500,000	0.00	Member	Sell
15:41:49	R157	On 01/08/2013			Bond Future	1	1,500,000	17,923.91	Client	Buy
15:59:19	R157	On 01/08/2013			Bond Future	1	20,400,000	0.00	Member	Sell
15:59:19	R157	On 01/08/2013			Bond Future	1	10,000,000	119,506.82	Client	Buy
16:41:36	R157	On 01/08/2013			Bond Future	1	2,600,000	31,071.77	Client	Buy
16:41:36	R157	On 01/08/2013			Bond Future	1	3,400,000	40,632.32	Client	Buy
16:41:36	R157	On 01/08/2013			Bond Future	1	3,800,000	45,412.59	Client	Buy
16:41:36	R157	On 01/08/2013			Bond Future	1	600,000	7,170.41	Client	Buy
Total for R157 Bond Future						50	2,194,200,000	13,128,461.19		
8:40:42	R186	On 01/08/2013			Bond Future	1	2,000,000	0.00	Member	Sell
8:40:42	R186	On 01/08/2013			Bond Future	1	2,000,000	24,752.05	Client	Buy
13:29:14	R186	On 01/08/2013			Bond Future	1	25,000,000	0.00	Member	Sell
13:31:39	R186	On 01/08/2013			Bond Future	1	25,000,000	307,037.20	Member	Buy
13:46:04	R186	On 01/08/2013			Bond Future	1	2,500,000	30,703.72	Client	Buy
13:46:04	R186	On 01/08/2013			Bond Future	1	25,000,000	0.00	Member	Sell
14:39:34	R186	On 01/08/2013			Bond Future	1	150,000,000	0.00	Client	Sell
14:39:34	R186	On 01/08/2013			Bond Future	1	270,000,000	3,293,471.34	Member	Buy
14:43:39	R186	On 01/08/2013			Bond Future	1	22,500,000	276,333.48	Client	Buy
15:41:49	R186	On 01/08/2013			Bond Future	1	2,000,000	0.00	Member	Sell
15:41:49	R186	On 01/08/2013			Bond Future	1	2,000,000	24,393.98	Client	Buy
16:03:57	R186	On 01/08/2013			Bond Future	1	50,000,000	609,949.95	Member	Buy
16:13:20	R186	On 01/08/2013			Bond Future	1	85,000,000	0.00	Client	Sell
16:13:20	R186	On 01/08/2013			Bond Future	1	85,000,000	0.00	Client	Sell
Total for R186 Bond Future						14	748,000,000	4,566,641.72		
16:22:47	R197	On 01/08/2013			Bond Future	1	4,800,000	138,778.08	Member	Buy
16:22:47	R197	On 01/08/2013			Bond Future	1	4,800,000	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 R197 Bond Future						2	9,600,000	138,778.08		
15:41:49	R203	On 01/08/2013			Bond Future	1	1,500,000	0.00	Member	Sell
15:41:49	R203	On 01/08/2013			Bond Future	1	1,500,000	16,232.42	Client	Buy
Total for R203 Bond Future						2	3,000,000	16,232.42		
15:41:49	R204	On 01/08/2013			Bond Future	1	1,500,000	0.00	Member	Sell
15:41:49	R204	On 01/08/2013			Bond Future	1	1,500,000	15,799.18	Client	Buy
17:59:25	R204	On 01/08/2013			Bond Future	1	11,100,000	0.00	Member	Sell
17:59:25	R204	On 01/08/2013			Bond Future	1	11,100,000	117,009.51	Client	Buy
17:59:25	R204	On 01/08/2013			Bond Future	1	10,700,000	0.00	Member	Sell
17:59:25	R204	On 01/08/2013			Bond Future	1	10,700,000	112,792.95	Client	Buy
17:59:25	R204	On 01/08/2013			Bond Future	1	4,400,000	0.00	Member	Sell
17:59:25	R204	On 01/08/2013			Bond Future	1	4,400,000	46,382.15	Client	Buy
17:59:25	R204	On 01/08/2013			Bond Future	1	16,600,000	0.00	Member	Sell
17:59:25	R204	On 01/08/2013			Bond Future	1	16,600,000	174,987.19	Client	Buy
17:59:26	R204	On 01/08/2013			Bond Future	1	2,600,000	0.00	Member	Sell
17:59:26	R204	On 01/08/2013			Bond Future	1	2,600,000	27,407.63	Client	Buy
17:59:26	R204	On 01/08/2013			Bond Future	1	13,700,000	0.00	Member	Sell
17:59:26	R204	On 01/08/2013			Bond Future	1	13,700,000	144,417.14	Client	Buy
17:59:26	R204	On 01/08/2013			Bond Future	1	5,100,000	0.00	Member	Sell
17:59:26	R204	On 01/08/2013			Bond Future	1	5,100,000	53,761.12	Client	Buy
17:59:26	R204	On 01/08/2013			Bond Future	1	3,200,000	0.00	Member	Sell
17:59:26	R204	On 01/08/2013			Bond Future	1	3,200,000	33,732.47	Client	Buy
17:59:26	R204	On 01/08/2013			Bond Future	1	9,400,000	0.00	Member	Sell
17:59:26	R204	On 01/08/2013			Bond Future	1	9,400,000	99,089.13	Client	Buy
17:59:26	R204	On 01/08/2013			Bond Future	1	2,800,000	0.00	Member	Sell
17:59:26	R204	On 01/08/2013			Bond Future	1	2,800,000	29,515.91	Client	Buy
Total for R204 Bond Future						22	162,200,000	854,894.38		
15:41:49	R207	On 01/08/2013			Bond Future	1	1,000,000	0.00	Member	Sell
15:41:49	R207	On 01/08/2013			Bond Future	1	1,000,000	10,051.64	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future						2	2,000,000	10,051.64		
15:41:49	R208	On 01/08/2013			Bond Future	1	1,500,000	0.00	Member	Sell
15:41:49	R208	On 01/08/2013			Bond Future	1	1,500,000	14,835.29	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	5,000,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	5,000,000	49,472.87	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	242,700,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	242,700,000	2,401,413.11	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	1,900,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	1,900,000	18,799.69	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	46,600,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	46,600,000	461,087.15	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	58,600,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	58,600,000	579,822.04	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	4,700,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	4,700,000	46,504.50	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	139,700,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	139,700,000	1,382,271.99	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	29,900,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	29,900,000	295,847.76	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	143,300,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	143,300,000	1,417,892.45	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	11,800,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	11,800,000	116,755.97	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	22,000,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	22,000,000	217,680.63	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	4,900,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	4,900,000	48,483.41	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	11,500,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	11,500,000	113,787.60	Client	Buy
17:31:27	R208	On 01/08/2013			Bond Future	1	32,100,000	0.00	Member	Sell
17:31:27	R208	On 01/08/2013			Bond Future	1	32,100,000	317,615.83	Client	Buy
17:31:28	R208	On 01/08/2013			Bond Future	1	6,100,000	0.00	Member	Sell
17:31:28	R208	On 01/08/2013			Bond Future	1	6,100,000	60,356.90	Client	Buy
17:31:28	R208	On 01/08/2013			Bond Future	1	39,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:31:28	R208	On 01/08/2013			Bond Future	1	39,000,000	385,888.39	Client	Buy
17:31:28	R208	On 01/08/2013			Bond Future	1	10,200,000	0.00	Member	Sell
17:31:28	R208	On 01/08/2013			Bond Future	1	10,200,000	100,924.65	Client	Buy
17:31:28	R208	On 01/08/2013			Bond Future	1	24,500,000	0.00	Member	Sell
17:31:28	R208	On 01/08/2013			Bond Future	1	24,500,000	242,417.06	Client	Buy
17:31:28	R208	On 01/08/2013			Bond Future	1	25,100,000	0.00	Member	Sell
17:31:28	R208	On 01/08/2013			Bond Future	1	25,100,000	248,353.81	Client	Buy
Total for R208 Bond Future						40	1,722,200,000	8,520,211.10		
15:41:49	R209	On 01/08/2013			Bond Future	1	1,500,000	0.00	Member	Sell
15:41:49	R209	On 01/08/2013			Bond Future	1	1,500,000	11,561.47	Client	Buy
Total for R209 Bond Future						2	3,000,000	11,561.47		
15:41:49	R213	On 01/08/2013			Bond Future	1	1,000,000	0.00	Member	Sell
15:41:49	R213	On 01/08/2013			Bond Future	1	1,000,000	8,875.63	Client	Buy
Total for R213 Bond Future						2	2,000,000	8,875.63		
15:41:49	R214	On 01/08/2013			Bond Future	1	500,000	0.00	Member	Sell
15:41:49	R214	On 01/08/2013			Bond Future	1	500,000	3,920.34	Client	Buy
Total for R214 Bond Future						2	1,000,000	3,920.34		
Grand Total for all Instruments						148	5,274,660,000	27,402,343.87		