



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 13/03/2013

| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Value R(000's)    | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|-------------------|---------------|--------------|
| 16:22:03                               | R186             | On 02/05/2013 | 7.40   | Call         | Bond Future | 1               | 81,000,000           | 0.00              | Member        | Buy          |
| 16:22:03                               | R186             | On 02/05/2013 | 7.60   | Put          | Bond Future | 1               | 110,000,000          | 0.00              | Client        | Sell         |
| 16:22:03                               | R186             | On 02/05/2013 | 7.40   | Call         | Bond Future | 1               | 162,000,000          | 0.00              | Member        | Sell         |
| 16:22:03                               | R186             | On 02/05/2013 | 7.60   | Put          | Bond Future | 1               | 220,000,000          | 0.00              | Member        | Buy          |
| 16:44:46                               | R186             | On 02/05/2013 | 7.40   | Call         | Bond Future | 1               | 81,000,000           | 0.00              | Member        | Buy          |
| 16:44:46                               | R186             | On 02/05/2013 | 7.40   | Call         | Bond Future | 1               | 81,000,000           | 0.00              | Member        | Sell         |
| 16:44:46                               | R186             | On 02/05/2013 | 7.40   | Call         | Bond Future | 1               | 81,000,000           | 0.00              | Client        | Buy          |
| 16:44:46                               | R186             | On 02/05/2013 | 7.40   | Call         | Bond Future | 1               | 81,000,000           | 0.00              | Member        | Sell         |
| 16:44:46                               | R186             | On 02/05/2013 | 7.40   | Call         | Bond Future | 1               | 81,000,000           | 0.00              | Client        | Buy          |
| 16:45:04                               | R186             | On 02/05/2013 | 7.60   | Put          | Bond Future | 1               | 110,000,000          | 0.00              | Client        | Sell         |
| <b>Total for R186 Bond Future</b>      |                  |               |        |              |             | <b>10</b>       | <b>1,088,000,000</b> | <b>0.00</b>       |               |              |
| 14:32:21                               | R209             | On 02/05/2013 |        |              | Bond Future | 1               | 16,900,000           | 134,009.95        | Member        | Buy          |
| 14:32:21                               | R209             | On 02/05/2013 |        |              | Bond Future | 1               | 16,900,000           | 0.00              | Client        | Sell         |
| 15:13:32                               | R209             | On 02/05/2013 |        |              | Bond Future | 1               | 16,900,000           | 134,009.95        | Client        | Buy          |
| 15:13:32                               | R209             | On 02/05/2013 |        |              | Bond Future | 1               | 16,900,000           | 0.00              | Client        | Sell         |
| <b>Total for R209 Bond Future</b>      |                  |               |        |              |             | <b>4</b>        | <b>67,600,000</b>    | <b>268,019.91</b> |               |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>14</b>       | <b>1,155,600,000</b> | <b>268,019.91</b> |               |              |