



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 24/05/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:57:26	ALBI	On 01/08/2013			Index Future	1	30,000	0.00	Client	Buy
16:57:26	ALBI	On 01/08/2013			Index Future	1	100,000	0.00	Member	Sell
17:03:00	ALBI	On 01/08/2013			Index Future	1	70,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>						<b>3</b>	<b>200,000</b>	<b>0.00</b>		
12:37:40	R157	On 01/08/2013			Bond Future	1	46,800,000	568,990.75	Client	Buy
12:37:40	R157	On 01/08/2013			Bond Future	1	59,300,000	0.00	Member	Sell
12:45:44	R157	On 01/08/2013			Bond Future	1	12,500,000	151,974.03	Client	Buy
<b>Total for R157 Bond Future</b>						<b>3</b>	<b>118,600,000</b>	<b>720,964.77</b>		
12:00:57	R186	On 07/11/2013	6.75	Call	Bond Future	1	100,000,000	0.00	Member	Buy
12:00:57	R186	On 07/11/2013	6.75	Call	Bond Future	1	100,000,000	0.00	Member	Sell
12:26:27	R186	On 07/11/2013	6.75	Call	Bond Future	1	100,000,000	0.00	Member	Sell
12:26:27	R186	On 07/11/2013	6.75	Call	Bond Future	1	46,600,000	0.00	Client	Buy
12:30:20	R186	On 07/11/2013	6.75	Call	Bond Future	1	53,400,000	0.00	Client	Buy
16:16:24	R186	On 01/08/2013			Bond Future	1	105,000,000	1,369,663.26	Member	Buy
16:16:24	R186	On 01/08/2013			Bond Future	1	105,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>610,000,000</b>	<b>1,369,663.26</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:04:10	R209	On 01/08/2013	8.00	Put	Bond Future	1	107,000,000	0.00	Client	Buy
11:04:10	R209	On 01/08/2013	8.00	Put	Bond Future	1	107,000,000	0.00	Client	Sell
11:04:10	R209	On 01/08/2013	8.00	Put	Bond Future	1	107,000,000	0.00	Client	Sell
11:04:10	R209	On 01/08/2013	8.00	Put	Bond Future	1	107,000,000	0.00	Client	Buy
14:29:55	R209	On 07/11/2013	8.65	Put	Bond Future	1	220,000,000	0.00	Member	Sell
14:29:55	R209	On 07/11/2013	8.65	Put	Bond Future	1	220,000,000	0.00	Member	Buy
14:56:08	R209	On 07/11/2013	8.65	Put	Bond Future	1	220,000,000	0.00	Member	Sell
14:56:08	R209	On 07/11/2013	8.65	Put	Bond Future	1	220,000,000	0.00	Member	Buy
15:04:40	R209	On 07/11/2013	8.65	Put	Bond Future	1	220,000,000	0.00	Member	Buy
15:04:40	R209	On 07/11/2013	8.65	Put	Bond Future	1	21,000,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	2,500,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	1,400,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	400,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	3,600,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	100,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	40,600,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	34,000,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	9,400,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	600,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	42,700,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	33,900,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	5,000,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	4,200,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	1,500,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	7,000,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	1,600,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	400,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	5,600,000	0.00	Client	Sell
16:50:17	R209	On 07/11/2013	8.65	Put	Bond Future	1	4,500,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>						<b>29</b>	<b>1,748,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments</b>						<b>42</b>	<b>2,476,800,000</b>	<b>2,090,628.03</b>		