

JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 30/01/2013

ime Contract [Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's) Trade Type	Buy/ Sell
R023	On 07/02/2013			Bond Future	1	20,200,000	220,514.45 Member	Buy
R023	On 07/02/2013			Bond Future	1	20,200,000	0.00 Client	Sell
R023	On 02/05/2013			Bond Future	1	100,000,000	0.00 Client	Sell
R023	On 02/05/2013			Bond Future	1	100,000,000	1,068,556.00 Member	Buy
Total for R023 Bond Future					4	240,400,000	1,289,070.45	
R186	On 02/05/2013			Bond Future	1	500,000	0.00 Member	Sell
R186	On 02/05/2013			Bond Future	1	500,000	6,452.31 Client	Buy
R186	On 02/05/2013			Bond Future	1	500,000	0.00 Member	Sell
R186	On 02/05/2013			Bond Future	1	500,000	6,450.84 Client	Buy
Total for R186 Bond Future					4	2,000,000	12,903.15	
R208	On 07/02/2013			Bond Future	1	20,800,000	0.00 Member	Sell
R208	On 07/02/2013			Bond Future	1	2,200,000	0.00 Member	Sell
R208	On 07/02/2013			Bond Future	1	23,000,000	237,899.74 Client	Buy
Total for R208 Bond Future				3	46,000,000	237,899.74		
Grand Total for all Instruments				11	288,400,000	1,539,873.34		
	R023 R023 R023 R023 R023 R023 R023 R023	R023 On 07/02/2013 R023 On 02/05/2013 R023 On 02/05/2013 R023 On 02/05/2013 R023 On 02/05/2013 R3 Bond Future R186 On 02/05/2013 R186 On 07/02/2013 R208 On 07/02/2013 R208 On 07/02/2013 R208 On 07/02/2013	R023 On 07/02/2013 R023 On 07/02/2013 R023 On 02/05/2013 R023 On 02/05/2013 R023 On 02/05/2013 R3 Bond Future R186 On 02/05/2013 R186 On 07/02/2013 R208 On 07/02/2013 R208 On 07/02/2013 R208 On 07/02/2013 R208 On 07/02/2013	R023	R023 On 07/02/2013 Bond Future R023 On 07/02/2013 Bond Future R023 On 02/05/2013 Bond Future R023 On 02/05/2013 Bond Future R023 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R208 On 07/02/2013 Bond Future	R023	R023 On 07/02/2013 Bond Future 1 20,200,000 R023 On 02/05/2013 Bond Future 1 100,000,000 R186 On 02/05/2013 Bond Future 1 500,000 R186 On 07/02/2013 Bond Future 1 20,000,000 R208 On 07/02/2013 Bond Future 1 23,000,000 R208 On 07/02/2013 Bond Future 1 23,000,000 R208 On 07/02/2013 Bond Future 1 23,000,000	Put Of Trades Valle Rivos Type

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