



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 08/02/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:52:46	ALBI	On 07/11/2013			Index Future	1	50,000	0.00	Client	Sell
12:52:46	ALBI	On 07/11/2013			Index Future	1	40,000	0.00	Client	Buy
13:46:48	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future						3	100,000	0.00		
12:18:06	GOVI	On 02/05/2013			GOVI	1	60,000	0.00	Client	Buy
12:18:06	GOVI	On 02/05/2013			GOVI	1	60,000	0.00	Member	Sell
Total for GOVI GOVI						2	120,000	0.00		
9:32:40	R186	On 02/05/2013			Bond Future	1	100,000,000	1,307,820.60	Client	Buy
9:32:40	R186	On 02/05/2013			Bond Future	1	100,000,000	0.00	Member	Sell
10:02:38	R186	On 02/05/2013			Bond Future	1	10,000,000	130,469.50	Member	Buy
10:02:38	R186	On 02/05/2013			Bond Future	1	10,000,000	0.00	Member	Sell
12:20:10	R186	On 01/08/2013	7.25	Call	Bond Future	1	8,500,000	0.00	Member	Buy
12:20:10	R186	On 01/08/2013	7.25	Call	Bond Future	1	21,500,000	0.00	Member	Sell
12:21:59	R186	On 02/05/2013			Bond Future	1	10,000,000	130,798.27	Client	Buy
12:21:59	R186	On 02/05/2013			Bond Future	1	10,000,000	0.00	Member	Sell
12:26:36	R186	On 01/08/2013	7.25	Call	Bond Future	1	8,500,000	0.00	Member	Sell
12:26:36	R186	On 01/08/2013	7.25	Call	Bond Future	1	8,500,000	0.00	Client	Buy
12:26:36	R186	On 01/08/2013	7.25	Call	Bond Future	1	13,000,000	0.00	Member	Buy
12:26:36	R186	On 01/08/2013	7.25	Call	Bond Future	1	13,000,000	0.00	Member	Sell

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:26:36	R186	On 01/08/2013	7.25	Call	Bond Future	1	13,000,000	0.00	Client	Buy	
Total for R186 Bond Future							13	326,000,000	1,569,088.37		
Grand Total for all Instruments							18	326,220,000	1,569,088.37		