



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 21/05/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:03:05	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
13:03:05	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future						2	20,000	0.00		
10:40:06	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Member	Buy
10:40:06	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Client	Sell
Total for GOVI GOVI						2	20,000	0.00		
12:21:50	R186	On 01/08/2013			Bond Future	1	5,000,000	65,285.60	Client	Buy
12:21:50	R186	On 01/08/2013			Bond Future	1	5,000,000	0.00	Member	Sell
14:39:08	R186	On 01/08/2013	6.50	Call	Bond Future	1	50,000,000	0.00	Member	Buy
14:39:08	R186	On 01/08/2013	6.50	Call	Bond Future	1	50,000,000	0.00	Member	Sell
15:11:52	R186	On 01/08/2013	6.50	Call	Bond Future	1	50,000,000	0.00	Member	Sell
15:11:52	R186	On 01/08/2013	6.50	Call	Bond Future	1	23,300,000	0.00	Client	Buy
15:18:57	R186	On 01/08/2013	6.50	Call	Bond Future	1	26,700,000	0.00	Client	Buy
15:19:24	R186	On 01/08/2013			Bond Future	1	31,000,000	0.00	Client	Sell
15:19:24	R186	On 01/08/2013			Bond Future	1	100,000,000	0.00	Client	Sell
15:19:24	R186	On 01/08/2013			Bond Future	1	31,000,000	405,688.97	Member	Buy
15:19:24	R186	On 01/08/2013			Bond Future	1	100,000,000	1,324,614.20	Member	Buy
15:28:28	R186	On 01/08/2013	7.00	Call	Bond Future	1	31,500,000	0.00	Member	Buy
15:28:28	R186	On 01/08/2013	7.20	Put	Bond Future	1	44,400,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:28:28	R186	On 01/08/2013	7.00	Call	Bond Future	1	68,500,000	0.00	Member	Buy
15:28:28	R186	On 01/08/2013	7.20	Put	Bond Future	1	236,300,000	0.00	Member	Sell
15:28:28	R186	On 01/08/2013	7.00	Call	Bond Future	1	31,500,000	0.00	Member	Sell
15:28:28	R186	On 01/08/2013	7.20	Put	Bond Future	1	44,400,000	0.00	Member	Buy
15:28:28	R186	On 01/08/2013	7.00	Call	Bond Future	1	68,500,000	0.00	Member	Sell
15:28:28	R186	On 01/08/2013	7.20	Put	Bond Future	1	236,300,000	0.00	Member	Buy
16:24:06	R186	On 01/08/2013	7.00	Call	Bond Future	1	31,500,000	0.00	Member	Sell
16:24:06	R186	On 01/08/2013	7.00	Call	Bond Future	1	31,500,000	0.00	Client	Buy
16:24:28	R186	On 01/08/2013	7.20	Put	Bond Future	1	44,400,000	0.00	Member	Buy
16:24:28	R186	On 01/08/2013	7.20	Put	Bond Future	1	44,400,000	0.00	Client	Sell
16:24:40	R186	On 01/08/2013	7.00	Call	Bond Future	1	68,500,000	0.00	Member	Sell
16:24:40	R186	On 01/08/2013	7.00	Call	Bond Future	1	68,500,000	0.00	Client	Buy
16:24:59	R186	On 01/08/2013	7.20	Put	Bond Future	1	236,300,000	0.00	Member	Buy
16:24:59	R186	On 01/08/2013	7.20	Put	Bond Future	1	236,300,000	0.00	Client	Sell
16:36:19	R186	On 01/08/2013			Bond Future	1	4,000,000	52,131.42	Member	Buy
16:36:19	R186	On 01/08/2013			Bond Future	1	4,000,000	0.00	Client	Sell
Total for R186 Bond Future						29	2,002,800,000	1,847,720.19		
16:36:19	R207	On 01/08/2013			Bond Future	1	1,300,000	0.00	Member	Sell
16:36:19	R207	On 01/08/2013			Bond Future	1	1,300,000	13,833.01	Client	Buy
Total for R207 Bond Future						2	2,600,000	13,833.01		
10:51:09	R208	On 01/08/2013			Bond Future	1	20,000,000	211,966.66	Member	Buy
10:51:09	R208	On 01/08/2013			Bond Future	1	20,000,000	0.00	Client	Sell
Total for R208 Bond Future						2	40,000,000	211,966.66		
Grand Total for all Instruments						37	2,045,440,000	2,073,519.85		