



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 29/05/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:15:24	R023	On 01/08/2013			Bond Future	1	100,000	0.00	Member	Sell
12:15:24	R023	On 01/08/2013			Bond Future	1	100,000	1,096.26	Client	Buy
<b>Total for R023 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>1,096.26</b>		
9:00:23	R186	On 01/08/2013			Bond Future	1	4,700,000	61,274.47	Client	Buy
9:00:23	R186	On 01/08/2013			Bond Future	1	125,000,000	0.00	Member	Sell
12:15:24	R186	On 01/08/2013			Bond Future	1	200,000	0.00	Member	Sell
12:15:24	R186	On 01/08/2013			Bond Future	1	200,000	2,557.68	Client	Buy
15:14:55	R186	On 01/08/2013			Bond Future	1	5,000,000	65,185.61	Client	Buy
15:14:55	R186	On 01/08/2013			Bond Future	1	14,900,000	194,253.10	Client	Buy
15:14:55	R186	On 01/08/2013			Bond Future	1	36,100,000	470,640.07	Client	Buy
15:14:55	R186	On 01/08/2013			Bond Future	1	36,600,000	477,158.63	Client	Buy
15:14:55	R186	On 01/08/2013			Bond Future	1	2,400,000	31,289.09	Client	Buy
15:14:55	R186	On 01/08/2013			Bond Future	1	900,000	11,733.41	Client	Buy
15:14:55	R186	On 01/08/2013			Bond Future	1	19,100,000	249,009.01	Client	Buy
15:14:55	R186	On 01/08/2013			Bond Future	1	5,300,000	69,096.74	Client	Buy
15:18:24	R186	On 01/08/2013	7.00	Call	Bond Future	1	100,000,000	0.00	Member	Sell
15:18:24	R186	On 01/08/2013	7.00	Call	Bond Future	1	100,000,000	0.00	Member	Buy
15:27:55	R186	On 01/08/2013	7.20	Call	Bond Future	1	280,000,000	0.00	Member	Sell
15:27:55	R186	On 01/08/2013	6.75	Call	Bond Future	1	125,000,000	0.00	Member	Sell
15:27:55	R186	On 01/08/2013	7.20	Call	Bond Future	1	680,000,000	0.00	Member	Buy
15:27:55	R186	On 01/08/2013	6.75	Call	Bond Future	1	250,000,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:59:46	R186	On 01/08/2013	7.00	Call	Bond Future	1	100,000,000	0.00	Member	Buy
15:59:46	R186	On 01/08/2013	7.00	Call	Bond Future	1	100,000,000	0.00	Client	Sell
16:01:14	R186	On 01/08/2013	6.75	Call	Bond Future	1	125,000,000	0.00	Member	Sell
16:01:14	R186	On 01/08/2013	6.75	Call	Bond Future	1	125,000,000	0.00	Member	Buy
16:01:14	R186	On 01/08/2013	6.75	Call	Bond Future	1	125,000,000	0.00	Client	Sell
16:01:14	R186	On 01/08/2013	6.75	Call	Bond Future	1	125,000,000	0.00	Member	Buy
16:01:14	R186	On 01/08/2013	6.75	Call	Bond Future	1	125,000,000	0.00	Client	Sell
16:03:46	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Member	Sell
16:03:46	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Member	Buy
16:03:46	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Client	Sell
16:03:46	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Member	Sell
16:03:46	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Member	Buy
16:03:46	R186	On 01/08/2013	7.20	Call	Bond Future	1	200,000,000	0.00	Client	Sell
16:03:46	R186	On 01/08/2013	7.20	Call	Bond Future	1	280,000,000	0.00	Member	Buy
16:03:46	R186	On 01/08/2013	7.20	Call	Bond Future	1	280,000,000	0.00	Client	Sell
16:10:49	R186	On 01/08/2013			Bond Future	1	70,000,000	0.00	Client	Sell
16:10:49	R186	On 01/08/2013			Bond Future	1	160,000,000	2,044,993.28	Member	Buy
16:13:07	R186	On 01/08/2013			Bond Future	1	25,000,000	0.00	Member	Sell
16:13:07	R186	On 01/08/2013			Bond Future	1	25,000,000	319,761.15	Member	Buy
16:15:08	R186	On 01/08/2013			Bond Future	1	20,000,000	0.00	Client	Sell
16:15:08	R186	On 01/08/2013			Bond Future	1	70,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>39</b>	<b>4,740,400,000</b>	<b>3,996,952.24</b>		
12:15:24	R203	On 01/08/2013			Bond Future	1	300,000	0.00	Member	Sell
12:15:24	R203	On 01/08/2013			Bond Future	1	300,000	3,349.98	Client	Buy
<b>Total for R203 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>3,349.98</b>		
12:15:24	R213	On 01/08/2013			Bond Future	1	100,000	0.00	Member	Sell
12:15:24	R213	On 01/08/2013			Bond Future	1	100,000	935.06	Client	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>935.06</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					<b>45</b>	<b>4,741,400,000</b>	<b>4,002,333.54</b>		