



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 11/06/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:49:51	2038	On 01/08/2013			Bond Future	1	900,000	9,243.38	Member	Buy
11:49:51	2038	On 01/08/2013			Bond Future	1	900,000	0.00	Client	Sell
Total for 2038 Bond Future						2	1,800,000	9,243.38		
16:17:58	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Buy
16:17:58	ALBI	On 01/08/2013			Index Future	1	70,000	0.00	Member	Sell
16:45:49	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Buy
16:45:49	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Member	Sell
16:56:14	ALBI	On 01/08/2013			Index Future	1	50,000	0.00	Client	Buy
Total for ALBI Index Future						5	180,000	0.00		
10:18:54	R157	On 01/08/2013			Bond Future	1	10,100,000	120,063.07	Client	Buy
10:18:54	R157	On 01/08/2013			Bond Future	1	42,100,000	0.00	Member	Sell
10:27:53	R157	On 01/08/2013			Bond Future	1	100,000	1,188.74	Client	Buy
10:27:53	R157	On 01/08/2013			Bond Future	1	2,600,000	30,907.33	Client	Buy
10:27:53	R157	On 01/08/2013			Bond Future	1	1,700,000	20,208.64	Client	Buy
10:27:53	R157	On 01/08/2013			Bond Future	1	3,800,000	45,172.25	Client	Buy
10:27:53	R157	On 01/08/2013			Bond Future	1	600,000	7,132.46	Client	Buy
10:27:53	R157	On 01/08/2013			Bond Future	1	19,800,000	235,371.17	Client	Buy
10:27:53	R157	On 01/08/2013			Bond Future	1	3,400,000	40,417.27	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R157 Bond Future						9	84,200,000	500,460.93		
10:19:06	R186	On 01/08/2013			Bond Future	1	31,300,000	0.00	Member	Sell
10:19:06	R186	On 01/08/2013			Bond Future	1	31,300,000	368,555.75	Client	Buy
11:05:37	R186	On 01/08/2013			Bond Future	1	2,000,000	23,472.33	Client	Buy
11:05:37	R186	On 01/08/2013			Bond Future	1	8,500,000	0.00	Member	Sell
11:11:18	R186	On 01/08/2013			Bond Future	1	2,000,000	23,472.33	Client	Buy
11:11:19	R186	On 01/08/2013			Bond Future	1	2,500,000	29,340.42	Client	Buy
11:11:19	R186	On 01/08/2013			Bond Future	1	2,000,000	23,472.33	Client	Buy
12:13:03	R186	On 01/08/2013			Bond Future	1	68,000,000	0.00	Member	Sell
12:13:03	R186	On 01/08/2013			Bond Future	1	68,000,000	789,486.12	Member	Buy
12:53:23	R186	On 07/11/2013	8.00	Call	Bond Future	1	100,000,000	0.00	Member	Buy
12:53:23	R186	On 07/11/2013	9.00	Put	Bond Future	1	100,000,000	0.00	Member	Sell
12:53:23	R186	On 07/11/2013	8.00	Call	Bond Future	1	100,000,000	0.00	Member	Sell
12:53:23	R186	On 07/11/2013	9.00	Put	Bond Future	1	100,000,000	0.00	Member	Buy
Total for R186 Bond Future						13	615,600,000	1,257,799.29		
10:01:18	R204	On 01/08/2013			Bond Future	1	1,700,000	17,668.42	Member	Buy
10:01:18	R204	On 01/08/2013			Bond Future	1	1,700,000	0.00	Client	Sell
15:43:41	R204	On 01/08/2013			Bond Future	1	171,800,000	0.00	Member	Sell
15:43:41	R204	On 01/08/2013			Bond Future	1	171,800,000	1,789,192.20	Client	Buy
Total for R204 Bond Future						4	347,000,000	1,806,860.62		
10:51:38	R207	On 01/08/2013			Bond Future	1	8,600,000	0.00	Member	Sell
10:51:38	R207	On 01/08/2013			Bond Future	1	8,200,000	80,572.05	Client	Buy
10:59:03	R207	On 01/08/2013			Bond Future	1	400,000	3,930.34	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	2,900,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	2,900,000	28,513.94	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	316,300,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	316,300,000	3,109,986.22	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	1,900,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	1,900,000	18,681.55	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	47,000,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	47,000,000	462,122.52	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	63,900,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	63,900,000	628,289.98	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	4,900,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	4,900,000	48,178.73	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	125,200,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	125,200,000	1,231,015.73	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	28,900,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	28,900,000	284,156.19	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	237,500,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	237,500,000	2,335,193.58	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	6,800,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	6,800,000	66,860.28	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	22,200,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	22,200,000	218,279.15	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	7,600,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	7,600,000	74,726.19	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	12,000,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	12,000,000	117,988.73	Client	Buy
14:02:40	R207	On 01/08/2013			Bond Future	1	32,500,000	0.00	Member	Sell
14:02:40	R207	On 01/08/2013			Bond Future	1	32,500,000	319,552.81	Client	Buy
14:02:41	R207	On 01/08/2013			Bond Future	1	6,100,000	0.00	Member	Sell
14:02:41	R207	On 01/08/2013			Bond Future	1	6,100,000	59,977.60	Client	Buy
14:02:41	R207	On 01/08/2013			Bond Future	1	39,300,000	0.00	Member	Sell
14:02:41	R207	On 01/08/2013			Bond Future	1	39,300,000	386,413.08	Client	Buy
14:02:41	R207	On 01/08/2013			Bond Future	1	10,500,000	0.00	Member	Sell
14:02:41	R207	On 01/08/2013			Bond Future	1	10,500,000	103,240.14	Client	Buy
14:02:41	R207	On 01/08/2013			Bond Future	1	25,200,000	0.00	Member	Sell
14:02:41	R207	On 01/08/2013			Bond Future	1	25,200,000	247,776.33	Client	Buy
14:02:41	R207	On 01/08/2013			Bond Future	1	26,100,000	0.00	Member	Sell
14:02:41	R207	On 01/08/2013			Bond Future	1	26,100,000	256,625.48	Client	Buy
Total for R207 Bond Future						41	2,050,800,000	10,082,080.62		
11:05:37	R208	On 01/08/2013			Bond Future	1	10,000,000	96,258.92	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:05:37	R208	On 01/08/2013			Bond Future	1	73,000,000	0.00	Member	Sell
11:10:38	R208	On 01/08/2013			Bond Future	1	13,000,000	0.00	Member	Sell
11:10:38	R208	On 01/08/2013			Bond Future	1	5,000,000	48,055.02	Client	Buy
11:12:53	R208	On 01/08/2013			Bond Future	1	12,000,000	115,510.70	Client	Buy
11:12:53	R208	On 01/08/2013			Bond Future	1	5,000,000	48,129.46	Client	Buy
11:12:53	R208	On 01/08/2013			Bond Future	1	10,000,000	96,258.92	Client	Buy
11:12:53	R208	On 01/08/2013			Bond Future	1	6,000,000	57,755.35	Client	Buy
11:12:53	R208	On 01/08/2013			Bond Future	1	30,000,000	288,776.76	Client	Buy
11:14:01	R208	On 01/08/2013			Bond Future	1	8,000,000	76,888.03	Client	Buy
Total for R208 Bond Future						10	172,000,000	827,633.17		
Grand Total for all Instruments						84	3,271,580,000	14,484,078.00		