



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 25/06/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:17:23	R203	On 01/08/2013		Bond Future	1	11,200,000	119,954.96	Client	Buy
13:17:23	R203	On 01/08/2013		Bond Future	1	33,100,000	0.00	Member	Sell
13:24:57	R203	On 01/08/2013		Bond Future	1	100,000	1,071.03	Client	Buy
13:24:57	R203	On 01/08/2013		Bond Future	1	3,000,000	32,130.79	Client	Buy
13:24:57	R203	On 01/08/2013		Bond Future	1	2,000,000	21,420.53	Client	Buy
13:24:57	R203	On 01/08/2013		Bond Future	1	4,200,000	44,983.11	Client	Buy
13:24:57	R203	On 01/08/2013		Bond Future	1	700,000	7,497.18	Client	Buy
13:24:57	R203	On 01/08/2013		Bond Future	1	300,000	3,213.08	Client	Buy
13:24:57	R203	On 01/08/2013		Bond Future	1	7,200,000	77,113.90	Client	Buy
13:24:57	R203	On 01/08/2013		Bond Future	1	3,800,000	40,699.00	Client	Buy
13:24:57	R203	On 01/08/2013		Bond Future	1	600,000	6,426.16	Client	Buy
Total for R203 Bond Future					11	66,200,000	354,509.74		
15:38:29	R208	On 01/08/2013		Bond Future	1	3,800,000	0.00	Client	Sell
17:17:29	R208	On 01/08/2013		Bond Future	1	3,800,000	36,768.39	Member	Buy
Total for R208 Bond Future					2	7,600,000	36,768.39		
15:24:03	R209	On 01/08/2013		Bond Future	1	200,000,000	0.00	Member	Sell
15:24:03	R209	On 01/08/2013		Bond Future	1	1,600,000	12,339.99	Client	Buy
16:16:29	R209	On 01/08/2013		Bond Future	1	1,600,000	0.00	Member	Sell
16:16:29	R209	On 01/08/2013		Bond Future	1	1,600,000	12,341.30	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:16:29	R209	On 01/08/2013			Bond Future	1	29,400,000	0.00	Member	Sell
16:16:29	R209	On 01/08/2013			Bond Future	1	29,400,000	226,771.43	Client	Buy
16:16:29	R209	On 01/08/2013			Bond Future	1	26,300,000	0.00	Member	Sell
16:16:29	R209	On 01/08/2013			Bond Future	1	26,300,000	202,860.16	Client	Buy
16:16:29	R209	On 01/08/2013			Bond Future	1	44,900,000	0.00	Member	Sell
16:16:29	R209	On 01/08/2013			Bond Future	1	44,900,000	346,327.80	Client	Buy
16:16:29	R209	On 01/08/2013			Bond Future	1	3,000,000	0.00	Member	Sell
16:16:29	R209	On 01/08/2013			Bond Future	1	3,000,000	23,139.94	Client	Buy
16:16:29	R209	On 01/08/2013			Bond Future	1	100,000	0.00	Member	Sell
16:16:29	R209	On 01/08/2013			Bond Future	1	100,000	771.33	Client	Buy
16:16:29	R209	On 01/08/2013			Bond Future	1	10,600,000	0.00	Member	Sell
16:16:29	R209	On 01/08/2013			Bond Future	1	10,600,000	81,761.13	Client	Buy
16:16:29	R209	On 01/08/2013			Bond Future	1	12,800,000	0.00	Member	Sell
16:16:29	R209	On 01/08/2013			Bond Future	1	12,800,000	98,730.42	Client	Buy
16:16:29	R209	On 01/08/2013			Bond Future	1	100,000	0.00	Member	Sell
16:16:29	R209	On 01/08/2013			Bond Future	1	100,000	771.33	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	100,000	771.25	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	12,800,000	98,719.95	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	10,600,000	81,752.46	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	100,000	771.25	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	3,000,000	23,137.49	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	44,900,000	346,291.07	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	26,300,000	202,838.64	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	44,600,000	343,977.32	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	30,800,000	237,544.88	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	3,400,000	26,222.49	Client	Buy
16:35:11	R209	On 01/08/2013			Bond Future	1	21,800,000	168,132.41	Client	Buy
16:35:12	R209	On 07/11/2013	9.25	Put	Bond Future	1	100,000,000	0.00	Member	Buy
16:35:12	R209	On 07/11/2013	9.25	Put	Bond Future	1	100,000,000	0.00	Member	Sell
16:37:57	R209	On 01/08/2013			Bond Future	1	71,200,000	549,187.96	Member	Buy
16:37:57	R209	On 01/08/2013			Bond Future	1	71,200,000	0.00	Member	Sell
16:55:14	R209	On 07/11/2013	9.25	Put	Bond Future	1	100,000,000	0.00	Member	Sell
16:55:14	R209	On 07/11/2013	9.25	Put	Bond Future	1	46,700,000	0.00	Client	Buy
16:55:39	R209	On 01/08/2013			Bond Future	1	71,200,000	0.00	Member	Sell
16:55:39	R209	On 01/08/2013			Bond Future	1	20,200,000	155,808.94	Client	Buy
17:09:16	R209	On 07/11/2013	9.25	Put	Bond Future	1	53,300,000	0.00	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:27:13	R209	On 01/08/2013			Bond Future	1	44,700,000	344,785.14	Client	Buy
17:27:14	R209	On 01/08/2013			Bond Future	1	6,300,000	48,593.88	Client	Buy
Total for R209 Bond Future						42	1,342,400,000	3,634,349.96		
11:15:06	R213	On 01/08/2013			Bond Future	1	9,400,000	82,528.24	Client	Buy
11:15:06	R213	On 01/08/2013			Bond Future	1	11,500,000	0.00	Member	Sell
11:35:28	R213	On 01/08/2013			Bond Future	1	2,100,000	18,437.16	Client	Buy
Total for R213 Bond Future						3	23,000,000	100,965.40		
Grand Total for all Instruments						58	1,439,200,000	4,126,593.49		