



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 16/07/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's) Type	Buy/ Sell
15:21:56	ALBI	On 01/08/2013			Index Future	1	800,000	345,673.60 Client	Buy
15:21:56	ALBI	On 07/11/2013			Index Future	1	800,000	0.00 Client	Sell
15:21:56	ALBI	On 07/11/2013			Index Future	1	800,000	350,652.00 Client	Buy
15:21:56	ALBI	On 01/08/2013			Index Future	1	800,000	0.00 Client	Sell
Total for ALBI Index Future						4	3,200,000	696,325.60	
15:24:26	IGOV	On 01/08/2013			Index Future	1	230,000	45,128.07 Client	Buy
15:24:26	IGOV	On 07/11/2013			Index Future	1	230,000	0.00 Client	Sell
15:24:26	IGOV	On 07/11/2013			Index Future	1	230,000	45,802.20 Client	Buy
15:24:26	IGOV	On 01/08/2013			Index Future	1	230,000	0.00 Client	Sell
Total for IGOV Index Future						4	920,000	90,930.27	
10:06:55	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	25,000,000	0.00 Member	Sell
10:06:55	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	25,000,000	5,845.00 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						2	50,000,000	5,845.00	
14:05:05	R157	On 01/08/2013			Bond Future	1	28,100,000	0.00 Member	Sell
14:05:05	R157	On 01/08/2013			Bond Future	1	5,300,000	6,356.32 Member	Buy
14:05:05	R157	On 07/11/2013			Bond Future	1	21,200,000	24,323.39 Member	Buy

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14:05:05	R157	On 07/11/2013			Bond Future	1	5,500,000	0.00	Member	Sell
14:05:05	R157	On 07/11/2013			Bond Future	1	5,500,000	6,310.31	Client	Buy
14:05:05	R157	On 07/11/2013			Bond Future	1	21,200,000	0.00	Client	Sell
14:05:05	R157	On 01/08/2013			Bond Future	1	5,300,000	0.00	Client	Sell
14:05:05	R157	On 01/08/2013			Bond Future	1	28,100,000	33,700.48	Client	Buy
Total for R157 Bond Future						8	120,200,000	70,690.49		
14:51:13	R186	On 07/11/2013			Bond Future	1	52,800,000	0.00	Client	Sell
14:51:13	R186	On 01/08/2013			Bond Future	1	51,300,000	63,070.96	Client	Buy
14:51:13	R186	On 01/08/2013			Bond Future	1	51,300,000	0.00	Member	Sell
14:51:13	R186	On 07/11/2013			Bond Future	1	52,800,000	65,779.61	Member	Buy
15:42:16	R186	On 01/08/2013	6.80	Put	Bond Future	1	7,000,000	551.17	Member	Buy
15:42:16	R186	On 01/08/2013	6.80	Put	Bond Future	1	3,000,000	0.00	Client	Sell
15:42:16	R186	On 01/08/2013	6.80	Put	Bond Future	1	7,000,000	0.00	Client	Sell
15:42:16	R186	On 01/08/2013	6.80	Put	Bond Future	1	3,000,000	236.22	Member	Buy
15:45:35	R186	On 01/08/2013	6.80	Put	Bond Future	1	7,000,000	0.00	Client	Sell
15:45:35	R186	On 01/08/2013	6.80	Put	Bond Future	1	7,000,000	551.17	Client	Buy
15:46:36	R186	On 01/08/2013	7.20	Put	Bond Future	1	1,000,000	78.65	Member	Buy
15:46:36	R186	On 01/08/2013	7.20	Put	Bond Future	1	14,000,000	0.00	Client	Sell
15:46:36	R186	On 01/08/2013	7.20	Put	Bond Future	1	1,000,000	0.00	Client	Sell
15:46:36	R186	On 01/08/2013	7.20	Put	Bond Future	1	14,000,000	1,101.15	Member	Buy
15:46:36	R186	On 07/11/2013	8.25	Put	Bond Future	1	21,000,000	1,684.75	Client	Buy
15:46:36	R186	On 07/11/2013	8.25	Put	Bond Future	1	21,000,000	0.00	Member	Sell
15:46:36	R186	On 07/11/2013	8.25	Put	Bond Future	1	4,000,000	0.00	Member	Sell
15:46:36	R186	On 07/11/2013	8.25	Put	Bond Future	1	4,000,000	320.90	Client	Buy
Total for R186 Bond Future						18	322,200,000	133,374.59		
14:40:17	R202	On 01/08/2013			Bond Future	1	16,400,000	0.00	Client	Sell
14:40:17	R202	On 01/08/2013			Bond Future	1	16,400,000	33,769.08	Member	Buy
15:05:28	R202	On 07/11/2013			Bond Future	1	16,400,000	34,273.38	Client	Buy
15:05:28	R202	On 07/11/2013			Bond Future	1	16,400,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
Total for R202 Bond Future						4	65,600,000	68,042.45		
14:51:13	R203	On 01/08/2013			Bond Future	1	147,700,000	160,610.49	Client	Buy
14:51:13	R203	On 07/11/2013			Bond Future	1	147,500,000	0.00	Client	Sell
14:51:13	R203	On 07/11/2013			Bond Future	1	147,500,000	156,396.23	Member	Buy
14:51:13	R203	On 01/08/2013			Bond Future	1	147,700,000	0.00	Member	Sell
Total for R203 Bond Future						4	590,400,000	317,006.71		
14:54:05	R207	On 01/08/2013			Bond Future	1	185,200,000	0.00	Member	Sell
14:54:05	R207	On 07/11/2013			Bond Future	1	150,800,000	154,099.38	Member	Buy
14:54:05	R207	On 07/11/2013			Bond Future	1	17,800,000	0.00	Client	Sell
14:54:05	R207	On 01/08/2013			Bond Future	1	17,500,000	17,646.57	Client	Buy
15:13:10	R207	On 01/08/2013			Bond Future	1	167,700,000	169,104.57	Client	Buy
15:16:20	R207	On 07/11/2013			Bond Future	1	133,000,000	0.00	Client	Sell
Total for R207 Bond Future						6	672,000,000	340,850.53		
14:54:05	R208	On 01/08/2013			Bond Future	1	3,800,000	0.00	Member	Sell
14:54:05	R208	On 01/08/2013			Bond Future	1	3,800,000	3,766.33	Client	Buy
Total for R208 Bond Future						2	7,600,000	3,766.33		
14:54:05	R209	On 01/08/2013			Bond Future	1	31,200,000	0.00	Member	Sell
14:54:05	R209	On 07/11/2013			Bond Future	1	31,900,000	24,461.94	Member	Buy
14:54:05	R209	On 07/11/2013			Bond Future	1	31,900,000	0.00	Client	Sell
14:54:05	R209	On 01/08/2013			Bond Future	1	31,200,000	24,576.78	Client	Buy
Total for R209 Bond Future						4	126,200,000	49,038.73		
16:12:34	R213	On 07/11/2013			Bond Future	1	2,100,000	1,838.97	Client	Buy
16:12:34	R213	On 01/08/2013			Bond Future	1	2,100,000	0.00	Client	Sell
16:12:34	R213	On 01/08/2013			Bond Future	1	11,500,000	10,327.60	Member	Buy

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16:12:34	R213	On 07/11/2013			Bond Future	1	11,600,000	0.00 Member	Sell
16:14:37	R213	On 01/08/2013			Bond Future	1	9,400,000	0.00 Client	Sell
16:15:55	R213	On 07/11/2013			Bond Future	1	9,500,000	8,319.15 Client	Buy
Total for R213 Bond Future						6	46,200,000	20,485.72	
Grand Total for all Instruments						62	2,004,520,000	1,796,356.42	