



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 03/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
12:11:27	ALBI	On 07/11/2013			Index Future	1	70,000	30,492.42 Client	Buy
12:11:27	ALBI	On 07/11/2013			Index Future	1	70,000	0.00 Member	Sell
13:07:07	ALBI	On 07/11/2013			Index Future	1	70,000	30,471.63 Member	Buy
13:07:07	ALBI	On 07/11/2013			Index Future	1	70,000	0.00 Client	Sell
Total for ALBI Index Future						4	280,000	60,964.05	
10:23:11	R186	On 07/11/2013			Bond Future	1	2,000,000	0.00 Member	Sell
10:23:11	R186	On 07/11/2013			Bond Future	1	2,000,000	2,471.07 Client	Buy
13:54:19	R186	On 08/05/2014	7.50	Call	Bond Future	1	5,700,000	471.75 Member	Buy
13:54:19	R186	On 08/05/2014	8.50	Put	Bond Future	1	5,700,000	472.21 Member	Buy
13:54:19	R186	On 08/05/2014	8.50	Put	Bond Future	1	5,700,000	0.00 Member	Sell
13:54:19	R186	On 08/05/2014	7.50	Call	Bond Future	1	5,700,000	0.00 Member	Sell
13:54:19	R186	On 08/05/2014	7.50	Call	Bond Future	1	2,800,000	231.74 Client	Buy
13:54:19	R186	On 08/05/2014	7.50	Call	Bond Future	1	5,700,000	0.00 Client	Sell
13:54:19	R186	On 08/05/2014	8.50	Put	Bond Future	1	2,800,000	231.96 Client	Buy
13:54:19	R186	On 08/05/2014	8.50	Put	Bond Future	1	5,700,000	0.00 Client	Sell
14:08:51	R186	On 08/05/2014	7.50	Call	Bond Future	1	2,900,000	240.01 Client	Buy
14:09:09	R186	On 08/05/2014	8.50	Put	Bond Future	1	2,900,000	240.25 Client	Buy
Total for R186 Bond Future						12	49,600,000	4,358.99	
11:28:51	R207	On 07/11/2013			Bond Future	1	2,200,000	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
11:28:51	R207	On 07/11/2013		Bond Future	1	2,200,000	2,243.02 Client	Buy
Total for R207 Bond Future					2	4,400,000	2,243.02	
11:28:51	R208	On 07/11/2013		Bond Future	1	700,000	0.00 Member	Sell
11:28:51	R208	On 07/11/2013		Bond Future	1	700,000	677.74 Client	Buy
Total for R208 Bond Future					2	1,400,000	677.74	
12:05:36	R209	On 07/11/2013		Bond Future	1	5,200,000	0.00 Member	Sell
12:05:36	R209	On 07/11/2013		Bond Future	1	5,200,000	3,938.64 Member	Buy
13:08:04	R209	On 07/11/2013		Bond Future	1	5,200,000	3,937.63 Member	Buy
13:08:04	R209	On 07/11/2013		Bond Future	1	5,200,000	0.00 Client	Sell
Total for R209 Bond Future					4	20,800,000	7,876.27	
12:05:36	R213	On 07/11/2013		Bond Future	1	2,700,000	0.00 Member	Sell
12:05:36	R213	On 07/11/2013		Bond Future	1	2,700,000	2,339.18 Member	Buy
13:08:31	R213	On 07/11/2013		Bond Future	1	2,700,000	2,338.65 Member	Buy
13:08:31	R213	On 07/11/2013		Bond Future	1	2,700,000	0.00 Client	Sell
Total for R213 Bond Future					4	10,800,000	4,677.83	
12:05:36	R248	On 07/11/2013		Bond Future	1	4,000,000	0.00 Member	Sell
12:05:36	R248	On 07/11/2013		Bond Future	1	4,000,000	3,941.12 Member	Buy
13:08:55	R248	On 07/11/2013		Bond Future	1	4,000,000	3,940.10 Member	Buy
13:08:55	R248	On 07/11/2013		Bond Future	1	4,000,000	0.00 Client	Sell
Total for R248 Bond Future					4	16,000,000	7,881.22	
Grand Total for all Instruments					32	103,280,000	88,679.12	