



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 08/05/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:08:47	AL37	On 01/08/2013			Index Future	1	30,000	0.00	Member	Buy
10:08:47	AL37	On 01/08/2013			Index Future	1	30,000	0.00	Client	Sell
10:08:47	AL37	On 01/08/2013			Index Future	1	100,000	0.00	Member	Buy
10:08:47	AL37	On 01/08/2013			Index Future	1	100,000	0.00	Client	Sell
Total for AL37 Index Future						4	260,000	0.00		
11:55:30	IGOV	On 01/08/2013			Index Future	1	800,000	0.00	Client	Sell
11:55:30	IGOV	On 01/08/2013			Index Future	1	800,000	0.00	Client	Buy
Total for IGOV Index Future						2	1,600,000	0.00		
10:04:02	R157	On 01/08/2013			Bond Future	1	8,000,000	0.00	Member	Sell
10:04:02	R157	On 01/08/2013			Bond Future	1	8,000,000	97,572.86	Client	Buy
Total for R157 Bond Future						2	16,000,000	97,572.86		
15:10:42	R186	On 01/08/2013	7.00	Put	Bond Future	1	82,500,000	0.00	Member	Sell
15:10:42	R186	On 01/08/2013	6.75	Call	Bond Future	1	50,000,000	0.00	Member	Buy
15:10:42	R186	On 01/08/2013	6.75	Call	Bond Future	1	100,000,000	0.00	Member	Sell
15:10:42	R186	On 01/08/2013	7.00	Put	Bond Future	1	165,000,000	0.00	Member	Buy
16:04:17	R186	On 01/08/2013	6.75	Call	Bond Future	1	50,000,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:04:18	R186	On 01/08/2013	6.75	Call	Bond Future	1	50,000,000	0.00	Member	Sell
16:04:18	R186	On 01/08/2013	6.75	Call	Bond Future	1	50,000,000	0.00	Client	Buy
16:04:18	R186	On 01/08/2013	6.75	Call	Bond Future	1	50,000,000	0.00	Member	Sell
16:04:18	R186	On 01/08/2013	6.75	Call	Bond Future	1	50,000,000	0.00	Client	Buy
16:05:04	R186	On 01/08/2013	7.00	Put	Bond Future	1	82,500,000	0.00	Member	Sell
16:05:04	R186	On 01/08/2013	7.00	Put	Bond Future	1	82,500,000	0.00	Member	Buy
16:05:04	R186	On 01/08/2013	7.00	Put	Bond Future	1	82,500,000	0.00	Client	Sell
16:05:04	R186	On 01/08/2013	7.00	Put	Bond Future	1	82,500,000	0.00	Member	Buy
16:05:04	R186	On 01/08/2013	7.00	Put	Bond Future	1	82,500,000	0.00	Client	Sell
Total for R186 Bond Future						14	1,060,000,000	0.00		
11:28:22	R207	On 01/08/2013			Bond Future	1	31,500,000	338,835.55	Member	Buy
11:28:22	R207	On 01/08/2013			Bond Future	1	7,500,000	0.00	Client	Sell
11:38:16	R207	On 01/08/2013			Bond Future	1	600,000	0.00	Client	Sell
11:38:16	R207	On 01/08/2013			Bond Future	1	8,000,000	0.00	Client	Sell
11:38:16	R207	On 01/08/2013			Bond Future	1	1,100,000	0.00	Client	Sell
11:38:16	R207	On 01/08/2013			Bond Future	1	4,000,000	0.00	Client	Sell
11:38:16	R207	On 01/08/2013			Bond Future	1	3,500,000	0.00	Client	Sell
11:38:16	R207	On 01/08/2013			Bond Future	1	1,500,000	0.00	Client	Sell
11:38:16	R207	On 01/08/2013			Bond Future	1	5,000,000	0.00	Client	Sell
11:38:16	R207	On 01/08/2013			Bond Future	1	300,000	0.00	Client	Sell
12:31:38	R207	On 01/08/2013			Bond Future	1	2,800,000	0.00	Client	Sell
12:31:38	R207	On 01/08/2013			Bond Future	1	7,400,000	79,601.92	Member	Buy
12:41:14	R207	On 01/08/2013			Bond Future	1	4,600,000	0.00	Client	Sell
Total for R207 Bond Future						13	77,800,000	418,437.46		
12:42:42	R209	On 01/08/2013			Bond Future	1	12,600,000	0.00	Client	Sell
12:42:42	R209	On 01/08/2013			Bond Future	1	154,900,000	1,339,352.76	Member	Buy
13:04:03	R209	On 01/08/2013			Bond Future	1	2,700,000	0.00	Client	Sell
13:04:03	R209	On 01/08/2013			Bond Future	1	1,600,000	0.00	Client	Sell
13:04:03	R209	On 01/08/2013			Bond Future	1	1,700,000	0.00	Client	Sell
13:04:04	R209	On 01/08/2013			Bond Future	1	18,200,000	0.00	Client	Sell
13:04:04	R209	On 01/08/2013			Bond Future	1	4,900,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:04:04	R209	On 01/08/2013			Bond Future	1	6,700,000	0.00	Client	Sell
13:04:04	R209	On 01/08/2013			Bond Future	1	24,000,000	0.00	Client	Sell
13:04:04	R209	On 01/08/2013			Bond Future	1	48,800,000	0.00	Client	Sell
13:04:04	R209	On 01/08/2013			Bond Future	1	11,300,000	0.00	Client	Sell
13:04:04	R209	On 01/08/2013			Bond Future	1	22,400,000	0.00	Client	Sell
Total for R209 Bond Future						12	309,800,000	1,339,352.76		
Grand Total for all Instruments						47	1,465,460,000	1,855,363.09		