



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 14/05/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:25:52	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
10:25:52	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						2	200,000,000	0.00		
16:03:13	R023	On 01/08/2013			Bond Future	1	1,900,000	0.00	Client	Sell
16:12:21	R023	On 01/08/2013			Bond Future	1	1,900,000	21,687.66	Member	Buy
Total for R023 Bond Future						2	3,800,000	21,687.66		
9:18:22	R186	On 01/08/2013			Bond Future	1	2,000,000	0.00	Member	Sell
9:18:22	R186	On 01/08/2013			Bond Future	1	2,000,000	26,738.32	Client	Buy
13:24:47	R186	On 01/08/2013	6.75	Call	Bond Future	1	75,000,000	0.00	Member	Buy
13:24:47	R186	On 01/08/2013	7.00	Put	Bond Future	1	122,500,000	0.00	Member	Sell
13:24:47	R186	On 01/08/2013	6.75	Call	Bond Future	1	150,000,000	0.00	Member	Sell
13:24:47	R186	On 01/08/2013	7.00	Put	Bond Future	1	245,000,000	0.00	Member	Buy
14:25:32	R186	On 01/08/2013	6.75	Call	Bond Future	1	75,000,000	0.00	Member	Buy
14:25:32	R186	On 01/08/2013	6.75	Call	Bond Future	1	75,000,000	0.00	Member	Sell
14:25:32	R186	On 01/08/2013	6.75	Call	Bond Future	1	75,000,000	0.00	Client	Buy
14:25:32	R186	On 01/08/2013	6.75	Call	Bond Future	1	75,000,000	0.00	Member	Sell
14:25:32	R186	On 01/08/2013	6.75	Call	Bond Future	1	75,000,000	0.00	Client	Buy
14:26:35	R186	On 01/08/2013	7.00	Put	Bond Future	1	122,500,000	0.00	Member	Sell
14:26:36	R186	On 01/08/2013	7.00	Put	Bond Future	1	122,500,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:26:36	R186	On 01/08/2013	7.00	Put	Bond Future	1	122,500,000	0.00	Client	Sell
14:26:36	R186	On 01/08/2013	7.00	Put	Bond Future	1	122,500,000	0.00	Member	Buy
14:26:36	R186	On 01/08/2013	7.00	Put	Bond Future	1	122,500,000	0.00	Client	Sell
14:30:45	R186	On 01/08/2013			Bond Future	1	12,900,000	0.00	Member	Sell
14:30:45	R186	On 01/08/2013			Bond Future	1	10,300,000	137,212.53	Client	Buy
15:25:42	R186	On 01/08/2013			Bond Future	1	2,600,000	34,636.17	Client	Buy
Total for R186 Bond Future						19	1,609,800,000	198,587.03		
Grand Total for all Instruments						23	1,813,600,000	220,274.68		