



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 17/05/2013

| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Value R(000's)    | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|-------------------|---------------|--------------|
| 9:16:09                                | R186             | On 01/08/2013 |        |              | Bond Future | 1               | 14,000,000         | 185,742.37        | Client        | Buy          |
| 9:16:09                                | R186             | On 01/08/2013 |        |              | Bond Future | 1               | 17,000,000         | 0.00              | Member        | Sell         |
| 10:43:04                               | R186             | On 01/08/2013 |        |              | Bond Future | 1               | 3,000,000          | 39,801.94         | Client        | Buy          |
| 14:22:42                               | R186             | On 01/08/2013 |        |              | Bond Future | 1               | 15,000,000         | 0.00              | Member        | Sell         |
| 14:22:42                               | R186             | On 01/08/2013 |        |              | Bond Future | 1               | 15,000,000         | 198,814.62        | Client        | Buy          |
| <b>Total for R186 Bond Future</b>      |                  |               |        |              |             | <b>5</b>        | <b>64,000,000</b>  | <b>424,358.92</b> |               |              |
| 8:37:08                                | R207             | On 01/08/2013 |        |              | Bond Future | 1               | 20,000,000         | 214,904.24        | Member        | Buy          |
| 8:37:08                                | R207             | On 01/08/2013 |        |              | Bond Future | 1               | 20,000,000         | 0.00              | Client        | Sell         |
| <b>Total for R207 Bond Future</b>      |                  |               |        |              |             | <b>2</b>        | <b>40,000,000</b>  | <b>214,904.24</b> |               |              |
| 16:16:58                               | R209             | On 01/08/2013 | 8.00   | Call         | Bond Future | 1               | 200,000,000        | 0.00              | Member        | Sell         |
| 16:16:58                               | R209             | On 01/08/2013 | 8.00   | Call         | Bond Future | 1               | 200,000,000        | 0.00              | Client        | Buy          |
| <b>Total for R209 Bond Future</b>      |                  |               |        |              |             | <b>2</b>        | <b>400,000,000</b> | <b>0.00</b>       |               |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>9</b>        | <b>504,000,000</b> | <b>639,263.16</b> |               |              |