



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 13/06/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:03:10	AL37	On 01/08/2013			Index Future	1	40,000	0.00	Member	Sell
13:03:10	AL37	On 01/08/2013			Index Future	1	40,000	0.00	Client	Buy
13:03:10	AL37	On 01/08/2013			Index Future	1	150,000	0.00	Member	Sell
13:03:10	AL37	On 01/08/2013			Index Future	1	150,000	0.00	Client	Buy
Total for AL37 Index Future						4	380,000	0.00		
12:41:01	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
12:41:01	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	25,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						2	50,000,000	0.00		
13:00:31	R157	On 01/08/2013			Bond Future	1	1,000,000	0.00	Member	Sell
13:00:31	R157	On 01/08/2013			Bond Future	1	1,000,000	11,952.01	Client	Buy
13:00:31	R157	On 01/08/2013			Bond Future	1	1,700,000	0.00	Member	Sell
13:00:31	R157	On 01/08/2013			Bond Future	1	1,700,000	20,318.41	Client	Buy
13:00:31	R157	On 01/08/2013			Bond Future	1	3,000,000	0.00	Member	Sell
13:00:31	R157	On 01/08/2013			Bond Future	1	3,000,000	35,856.02	Client	Buy
13:00:32	R157	On 01/08/2013			Bond Future	1	4,000,000	0.00	Member	Sell
13:00:32	R157	On 01/08/2013			Bond Future	1	4,000,000	47,808.02	Client	Buy
13:00:32	R157	On 01/08/2013			Bond Future	1	4,000,000	0.00	Member	Sell
13:00:32	R157	On 01/08/2013			Bond Future	1	4,000,000	47,808.02	Client	Buy
13:00:32	R157	On 01/08/2013			Bond Future	1	5,500,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:00:32	R157	On 01/08/2013			Bond Future	1	5,500,000	65,736.03	Client	Buy
13:00:32	R157	On 01/08/2013			Bond Future	1	7,500,000	0.00	Member	Sell
13:00:32	R157	On 01/08/2013			Bond Future	1	7,500,000	89,640.05	Client	Buy
13:00:32	R157	On 01/08/2013			Bond Future	1	30,000,000	0.00	Member	Sell
13:00:32	R157	On 01/08/2013			Bond Future	1	30,000,000	358,560.18	Client	Buy
Total for R157 Bond Future						16	113,400,000	677,678.74		
8:56:21	R186	On 07/11/2013	9.00	Put	Bond Future	1	4,700,000	0.00	Client	Sell
8:56:21	R186	On 01/08/2013	8.00	Call	Bond Future	1	4,700,000	0.00	Client	Sell
8:56:21	R186	On 01/08/2013	9.00	Put	Bond Future	1	4,700,000	0.00	Client	Buy
8:56:21	R186	On 07/11/2013	8.00	Call	Bond Future	1	4,700,000	0.00	Client	Buy
8:56:21	R186	On 01/08/2013	8.00	Call	Bond Future	1	100,000,000	0.00	Member	Buy
8:56:21	R186	On 01/08/2013	9.00	Put	Bond Future	1	100,000,000	0.00	Member	Sell
8:56:21	R186	On 07/11/2013	8.00	Call	Bond Future	1	100,000,000	0.00	Member	Sell
8:56:21	R186	On 07/11/2013	9.00	Put	Bond Future	1	100,000,000	0.00	Member	Buy
11:19:34	R186	On 01/08/2013	8.00	Call	Bond Future	1	11,600,000	0.00	Client	Sell
11:19:34	R186	On 01/08/2013	8.00	Call	Bond Future	1	28,100,000	0.00	Client	Sell
11:19:34	R186	On 01/08/2013	8.00	Call	Bond Future	1	28,400,000	0.00	Client	Sell
11:19:34	R186	On 01/08/2013	8.00	Call	Bond Future	1	1,900,000	0.00	Client	Sell
11:19:34	R186	On 01/08/2013	8.00	Call	Bond Future	1	900,000	0.00	Client	Sell
11:19:34	R186	On 01/08/2013	8.00	Call	Bond Future	1	19,100,000	0.00	Client	Sell
11:19:34	R186	On 01/08/2013	8.00	Call	Bond Future	1	5,300,000	0.00	Client	Sell
11:20:27	R186	On 01/08/2013	9.00	Put	Bond Future	1	11,600,000	0.00	Client	Buy
11:20:27	R186	On 01/08/2013	9.00	Put	Bond Future	1	28,100,000	0.00	Client	Buy
11:20:27	R186	On 01/08/2013	9.00	Put	Bond Future	1	28,400,000	0.00	Client	Buy
11:20:27	R186	On 01/08/2013	9.00	Put	Bond Future	1	1,900,000	0.00	Client	Buy
11:20:27	R186	On 01/08/2013	9.00	Put	Bond Future	1	900,000	0.00	Client	Buy
11:20:27	R186	On 01/08/2013	9.00	Put	Bond Future	1	19,100,000	0.00	Client	Buy
11:20:27	R186	On 01/08/2013	9.00	Put	Bond Future	1	5,300,000	0.00	Client	Buy
11:23:36	R186	On 07/11/2013	8.00	Call	Bond Future	1	11,600,000	0.00	Client	Buy
11:23:36	R186	On 07/11/2013	8.00	Call	Bond Future	1	28,100,000	0.00	Client	Buy
11:23:36	R186	On 07/11/2013	8.00	Call	Bond Future	1	28,400,000	0.00	Client	Buy
11:23:36	R186	On 07/11/2013	8.00	Call	Bond Future	1	1,900,000	0.00	Client	Buy
11:23:36	R186	On 07/11/2013	8.00	Call	Bond Future	1	900,000	0.00	Client	Buy
11:23:36	R186	On 07/11/2013	8.00	Call	Bond Future	1	19,100,000	0.00	Client	Buy

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11:23:36	R186	On 07/11/2013	8.00	Call	Bond Future	1	5,300,000	0.00	Client	Buy
11:24:43	R186	On 07/11/2013	9.00	Put	Bond Future	1	11,600,000	0.00	Client	Sell
11:24:43	R186	On 07/11/2013	9.00	Put	Bond Future	1	28,100,000	0.00	Client	Sell
11:24:43	R186	On 07/11/2013	9.00	Put	Bond Future	1	28,400,000	0.00	Client	Sell
11:24:43	R186	On 07/11/2013	9.00	Put	Bond Future	1	1,900,000	0.00	Client	Sell
11:24:43	R186	On 07/11/2013	9.00	Put	Bond Future	1	900,000	0.00	Client	Sell
11:24:43	R186	On 07/11/2013	9.00	Put	Bond Future	1	19,100,000	0.00	Client	Sell
11:24:43	R186	On 07/11/2013	9.00	Put	Bond Future	1	5,300,000	0.00	Client	Sell
12:22:24	R186	On 01/08/2013			Bond Future	1	2,000,000	24,458.33	Member	Buy
12:22:24	R186	On 01/08/2013			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R186 Bond Future						38	804,000,000	24,458.33		
13:00:32	R207	On 01/08/2013			Bond Future	1	300,000	0.00	Member	Sell
13:00:32	R207	On 01/08/2013			Bond Future	1	300,000	3,013.55	Client	Buy
13:00:32	R207	On 01/08/2013			Bond Future	1	600,000	0.00	Member	Sell
13:00:32	R207	On 01/08/2013			Bond Future	1	600,000	6,027.10	Client	Buy
13:00:32	R207	On 01/08/2013			Bond Future	1	2,100,000	0.00	Member	Sell
13:00:32	R207	On 01/08/2013			Bond Future	1	2,100,000	21,094.85	Client	Buy
13:00:32	R207	On 01/08/2013			Bond Future	1	4,100,000	0.00	Member	Sell
13:00:32	R207	On 01/08/2013			Bond Future	1	4,100,000	41,185.19	Client	Buy
Total for R207 Bond Future						8	14,200,000	71,320.70		
13:00:32	R208	On 01/08/2013			Bond Future	1	200,000	0.00	Member	Sell
13:00:32	R208	On 01/08/2013			Bond Future	1	200,000	1,977.57	Client	Buy
13:00:32	R208	On 01/08/2013			Bond Future	1	2,900,000	0.00	Member	Sell
13:00:32	R208	On 01/08/2013			Bond Future	1	2,900,000	28,674.82	Client	Buy
Total for R208 Bond Future						4	6,200,000	30,652.40		
Grand Total for all Instruments						72	988,180,000	804,110.16		