



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 15/01/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:28:37	R186	On 07/02/2013		Bond Future	1	20,000,000	262,036.10	Member	Buy
8:28:37	R186	On 07/02/2013		Bond Future	1	20,000,000	0.00	Client	Sell
8:28:37	R186	On 07/02/2013		Bond Future	1	10,000,000	131,180.52	Member	Buy
8:28:37	R186	On 07/02/2013		Bond Future	1	10,000,000	0.00	Client	Sell
8:31:09	R186	On 07/02/2013		Bond Future	1	20,000,000	0.00	Member	Sell
8:31:09	R186	On 07/02/2013		Bond Future	1	20,000,000	262,036.10	Client	Buy
8:31:09	R186	On 07/02/2013		Bond Future	1	20,000,000	262,361.04	Member	Buy
8:31:09	R186	On 07/02/2013		Bond Future	1	20,000,000	0.00	Client	Sell
8:39:28	R186	On 07/02/2013		Bond Future	1	30,000,000	0.00	Member	Sell
8:39:28	R186	On 07/02/2013		Bond Future	1	20,000,000	262,572.48	Client	Buy
8:44:02	R186	On 07/02/2013		Bond Future	1	10,000,000	131,286.24	Client	Buy
8:44:55	R186	On 07/02/2013		Bond Future	1	3,300,000	0.00	Member	Sell
8:44:55	R186	On 07/02/2013		Bond Future	1	3,300,000	43,251.93	Client	Buy
8:44:55	R186	On 07/02/2013		Bond Future	1	1,700,000	0.00	Member	Sell
8:44:55	R186	On 07/02/2013		Bond Future	1	1,700,000	22,281.30	Client	Buy
11:12:04	R186	On 07/02/2013		Bond Future	1	5,000,000	0.00	Member	Sell
11:12:04	R186	On 07/02/2013		Bond Future	1	5,000,000	65,426.62	Member	Buy
11:23:40	R186	On 07/02/2013		Bond Future	1	300,000	0.00	Client	Sell
11:23:40	R186	On 07/02/2013		Bond Future	1	10,000,000	130,902.39	Member	Buy
13:40:50	R186	On 07/02/2013		Bond Future	1	500,000	0.00	Client	Sell
13:40:50	R186	On 07/02/2013		Bond Future	1	500,000	0.00	Client	Sell
13:40:50	R186	On 07/02/2013		Bond Future	1	1,000,000	0.00	Client	Sell
13:40:50	R186	On 07/02/2013		Bond Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:40:50	R186	On 07/02/2013			Bond Future	1	800,000	0.00	Client	Sell
13:40:50	R186	On 07/02/2013			Bond Future	1	2,000,000	0.00	Client	Sell
13:40:51	R186	On 07/02/2013			Bond Future	1	2,000,000	0.00	Client	Sell
13:40:51	R186	On 07/02/2013			Bond Future	1	200,000	0.00	Client	Sell
13:40:51	R186	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
13:40:51	R186	On 07/02/2013			Bond Future	1	1,300,000	0.00	Client	Sell
13:40:51	R186	On 07/02/2013			Bond Future	1	300,000	0.00	Client	Sell
16:28:45	R186	On 07/02/2013			Bond Future	1	20,000,000	261,631.34	Client	Buy
16:28:45	R186	On 07/02/2013			Bond Future	1	30,000,000	0.00	Member	Sell
16:36:22	R186	On 07/02/2013			Bond Future	1	10,000,000	130,815.67	Client	Buy
16:44:01	R186	On 07/02/2013			Bond Future	1	45,000,000	0.00	Member	Sell
16:44:01	R186	On 07/02/2013			Bond Future	1	30,000,000	392,902.38	Client	Buy
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	470,000,000	0.00	Member	Buy
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	470,000,000	0.00	Client	Sell
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000,000	0.00	Member	Buy
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000,000	0.00	Client	Sell
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	350,000,000	0.00	Member	Buy
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	350,000,000	0.00	Client	Sell
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	700,000	0.00	Member	Buy
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	700,000	0.00	Client	Sell
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000	0.00	Member	Buy
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000	0.00	Client	Sell
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	1,400,000	0.00	Member	Buy
16:46:38	R186	On 02/05/2013	6.75	Call	Bond Future	1	1,400,000	0.00	Client	Sell
16:48:33	R186	On 07/02/2013			Bond Future	1	15,000,000	196,451.19	Client	Buy
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	470,000,000	0.00	Member	Sell
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	470,000,000	0.00	Client	Buy
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000,000	0.00	Member	Sell
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000,000	0.00	Client	Buy
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	350,000,000	0.00	Member	Sell
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	350,000,000	0.00	Client	Buy
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Member	Buy
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Client	Sell
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	1,000,000	0.00	Member	Buy
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	1,000,000	0.00	Client	Sell
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	3,500,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:53:58	R186	On 02/05/2013	6.75	Call	Bond Future	1	3,500,000	0.00	Client	Sell
17:11:51	R186	On 07/02/2013			Bond Future	1	30,000,000	0.00	Member	Sell
17:11:51	R186	On 07/02/2013			Bond Future	1	20,000,000	261,093.70	Client	Buy
17:14:06	R186	On 07/02/2013			Bond Future	1	10,000,000	130,546.85	Client	Buy
Total for R186 Bond Future						63	4,152,800,000	2,946,775.84		
Grand Total for all Instruments						63	4,152,800,000	2,946,775.84		