



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 20/06/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:56:36	R157	On 01/08/2013			Bond Future	1	11,000,000	0.00	Member	Sell
11:56:36	R157	On 01/08/2013			Bond Future	1	8,700,000	103,235.47	Client	Buy
12:58:32	R157	On 01/08/2013			Bond Future	1	2,300,000	27,292.14	Client	Buy
Total for R157 Bond Future						3	22,000,000	130,527.61		
12:46:24	R186	On 07/11/2013	9.00	Put	Bond Future	1	20,000,000	0.00	Member	Sell
12:46:24	R186	On 07/11/2013	9.00	Put	Bond Future	1	20,000,000	0.00	Member	Buy
13:19:22	R186	On 01/08/2013			Bond Future	1	230,400,000	2,725,302.99	Member	Buy
13:19:22	R186	On 01/08/2013			Bond Future	1	185,300,000	0.00	Member	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	100,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	13,100,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	8,400,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	6,800,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	5,400,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	3,400,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	1,900,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	1,200,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	1,200,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	1,200,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	900,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	500,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	400,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	300,000	0.00	Client	Sell
13:59:10	R186	On 01/08/2013			Bond Future	1	300,000	0.00	Client	Sell
15:05:38	R186	On 07/11/2013	9.00	Put	Bond Future	1	20,000,000	0.00	Member	Buy
15:05:38	R186	On 07/11/2013	9.00	Put	Bond Future	1	5,900,000	0.00	Client	Sell
15:36:45	R186	On 01/08/2013			Bond Future	1	9,000,000	106,664.99	Member	Buy
15:36:45	R186	On 01/08/2013			Bond Future	1	9,000,000	0.00	Client	Sell
15:56:16	R186	On 01/08/2013			Bond Future	1	10,000,000	0.00	Member	Sell
15:56:16	R186	On 01/08/2013			Bond Future	1	10,000,000	118,890.90	Member	Buy
16:02:34	R186	On 01/08/2013			Bond Future	1	200,000	2,380.92	Client	Buy
16:02:34	R186	On 01/08/2013			Bond Future	1	200,000	0.00	Member	Sell
17:28:24	R186	On 01/08/2013			Bond Future	1	73,000,000	0.00	Client	Sell
17:28:24	R186	On 01/08/2013			Bond Future	1	73,000,000	868,221.56	Member	Buy
17:49:05	R186	On 07/11/2013	9.00	Put	Bond Future	1	1,100,000	0.00	Client	Sell
17:49:05	R186	On 07/11/2013	9.00	Put	Bond Future	1	6,400,000	0.00	Client	Sell
17:49:05	R186	On 07/11/2013	9.00	Put	Bond Future	1	6,600,000	0.00	Client	Sell
Total for R186 Bond Future						32	725,200,000	3,821,461.36		
8:57:21	R203	On 08/05/2014	7.40	Call	Bond Future	1	1,600,000	0.00	Client	Buy
8:57:21	R203	On 08/05/2014	7.40	Call	Bond Future	1	1,600,000	0.00	Member	Sell
Total for R203 Bond Future						2	3,200,000	0.00		
13:19:22	R208	On 01/08/2013			Bond Future	1	151,900,000	1,463,229.46	Member	Buy
13:19:22	R208	On 01/08/2013			Bond Future	1	124,900,000	0.00	Member	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	5,600,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	5,500,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	4,600,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	3,600,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	2,300,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	1,300,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	800,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	800,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	800,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	600,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	300,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	300,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	200,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	200,000	0.00	Client	Sell
14:01:30	R208	On 01/08/2013			Bond Future	1	100,000	0.00	Client	Sell
Total for R208 Bond Future						17	303,800,000	1,463,229.46		
13:19:22	R209	On 01/08/2013			Bond Future	1	376,000,000	2,822,984.31	Member	Buy
13:19:22	R209	On 01/08/2013			Bond Future	1	321,400,000	0.00	Member	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	16,900,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	10,400,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	8,500,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	7,900,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	2,800,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	2,400,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	1,400,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	1,300,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	1,000,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	600,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	600,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	300,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	200,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	200,000	0.00	Client	Sell
14:03:19	R209	On 01/08/2013			Bond Future	1	100,000	0.00	Client	Sell
16:40:39	R209	On 07/11/2013	9.70	Put	Bond Future	1	152,000,000	0.00	Member	Sell
16:40:39	R209	On 07/11/2013	9.70	Put	Bond Future	1	152,000,000	0.00	Member	Buy
17:15:17	R209	On 07/11/2013	9.70	Put	Bond Future	1	152,000,000	0.00	Member	Buy
17:15:17	R209	On 07/11/2013	9.70	Put	Bond Future	1	11,500,000	0.00	Client	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	1,300,000	0.00	Member	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	1,300,000	9,758.20	Client	Buy
17:36:23	R209	On 01/08/2013			Bond Future	1	9,400,000	0.00	Member	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	9,400,000	70,559.27	Client	Buy
17:36:23	R209	On 01/08/2013			Bond Future	1	1,500,000	0.00	Member	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	1,500,000	11,259.46	Client	Buy
17:36:23	R209	On 01/08/2013			Bond Future	1	13,100,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	13,100,000	98,332.60	Client	Buy
17:36:23	R209	On 01/08/2013			Bond Future	1	31,500,000	0.00	Member	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	31,500,000	236,448.61	Client	Buy
17:36:23	R209	On 01/08/2013			Bond Future	1	22,400,000	0.00	Member	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	22,400,000	168,141.23	Client	Buy
17:36:23	R209	On 01/08/2013			Bond Future	1	38,300,000	0.00	Member	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	38,300,000	287,491.48	Client	Buy
17:36:23	R209	On 01/08/2013			Bond Future	1	2,500,000	0.00	Member	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	2,500,000	18,765.76	Client	Buy
17:36:23	R209	On 01/08/2013			Bond Future	1	9,100,000	0.00	Member	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	9,100,000	68,307.38	Client	Buy
17:36:23	R209	On 01/08/2013			Bond Future	1	10,900,000	0.00	Member	Sell
17:36:23	R209	On 01/08/2013			Bond Future	1	10,900,000	81,818.72	Client	Buy
17:37:26	R209	On 07/11/2013	9.70	Put	Bond Future	1	300,000	0.00	Client	Sell
17:37:26	R209	On 07/11/2013	9.70	Put	Bond Future	1	48,500,000	0.00	Client	Sell
17:37:26	R209	On 07/11/2013	9.70	Put	Bond Future	1	91,300,000	0.00	Client	Sell
17:37:26	R209	On 07/11/2013	9.70	Put	Bond Future	1	400,000	0.00	Client	Sell
Total for R209 Bond Future						45	1,640,000,000	3,873,867.01		
Grand Total for all Instruments						99	2,694,200,000	9,289,085.44		