



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 10/12/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:13:15	R023	On 07/02/2013			Bond Future	1	1,100,000	12,049.34	Member	Buy
15:13:15	R023	On 07/02/2013			Bond Future	1	1,100,000	0.00	Client	Sell
<b>Total for R023 Bond Future</b>						<b>2</b>	<b>2,200,000</b>	<b>12,049.34</b>		
15:17:30	R157	On 02/05/2013			Bond Future	1	4,100,000	48,957.93	Member	Buy
15:17:30	R157	On 02/05/2013			Bond Future	1	4,100,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>						<b>2</b>	<b>8,200,000</b>	<b>48,957.93</b>		
10:09:39	R186	On 07/02/2013			Bond Future	1	75,000,000	0.00	Member	Sell
10:09:39	R186	On 07/02/2013			Bond Future	1	75,000,000	961,144.65	Member	Buy
12:14:50	R186	On 07/02/2013			Bond Future	1	75,000,000	961,144.65	Member	Buy
12:14:50	R186	On 07/02/2013			Bond Future	1	75,000,000	0.00	Member	Sell
12:28:06	R186	On 07/02/2013			Bond Future	1	75,000,000	0.00	Member	Sell
12:28:06	R186	On 07/02/2013			Bond Future	1	75,000,000	953,585.78	Member	Buy
12:31:39	R186	On 07/02/2013			Bond Future	1	199,700,000	0.00	Member	Sell
12:31:39	R186	On 07/02/2013			Bond Future	1	199,700,000	2,560,069.93	Client	Buy
12:31:39	R186	On 07/02/2013			Bond Future	1	2,500,000	0.00	Member	Sell
12:31:39	R186	On 07/02/2013			Bond Future	1	2,500,000	32,048.95	Client	Buy
12:31:39	R186	On 07/02/2013			Bond Future	1	225,500,000	0.00	Member	Sell
12:31:39	R186	On 07/02/2013			Bond Future	1	225,500,000	2,890,815.06	Client	Buy
12:31:39	R186	On 07/02/2013			Bond Future	1	12,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:31:39	R186	On 07/02/2013			Bond Future	1	12,000,000	153,834.95	Client	Buy
12:31:40	R186	On 07/02/2013			Bond Future	1	4,900,000	0.00	Member	Sell
12:31:40	R186	On 07/02/2013			Bond Future	1	4,900,000	62,815.94	Client	Buy
12:31:40	R186	On 07/02/2013			Bond Future	1	8,900,000	0.00	Member	Sell
12:31:40	R186	On 07/02/2013			Bond Future	1	8,900,000	114,094.25	Client	Buy
15:13:15	R186	On 07/02/2013			Bond Future	1	7,700,000	98,786.36	Member	Buy
15:13:15	R186	On 07/02/2013			Bond Future	1	7,700,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>20</b>	<b>1,372,400,000</b>	<b>8,788,340.51</b>		
15:33:40	R202	On 07/02/2013			Bond Future	1	21,800,000	0.00	Client	Sell
15:45:35	R202	On 07/02/2013			Bond Future	1	21,800,000	470,498.50	Member	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>43,600,000</b>	<b>470,498.50</b>		
16:15:50	R204	On 07/02/2013			Bond Future	1	407,000,000	4,481,845.74	Member	Buy
16:15:50	R204	On 07/02/2013			Bond Future	1	407,000,000	0.00	Client	Sell
16:15:50	R204	On 07/02/2013			Bond Future	1	93,000,000	1,024,107.26	Member	Buy
16:15:50	R204	On 07/02/2013			Bond Future	1	93,000,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>1,000,000,000</b>	<b>5,505,953.00</b>		
16:15:50	R207	On 07/02/2013			Bond Future	1	570,000,000	0.00	Member	Sell
16:15:50	R207	On 07/02/2013			Bond Future	1	570,000,000	5,992,053.75	Client	Buy
16:15:50	R207	On 07/02/2013			Bond Future	1	130,000,000	0.00	Member	Sell
16:15:50	R207	On 07/02/2013			Bond Future	1	130,000,000	1,366,608.75	Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>1,400,000,000</b>	<b>7,358,662.50</b>		
15:13:15	R208	On 07/02/2013			Bond Future	1	3,200,000	33,237.73	Member	Buy
15:13:15	R208	On 07/02/2013			Bond Future	1	3,200,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>6,400,000</b>	<b>33,237.73</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:17:30	R209	On 07/02/2013			Bond Future	1	2,000,000	16,470.36	Member	Buy
15:17:30	R209	On 07/02/2013			Bond Future	1	2,000,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>16,470.36</b>		
<b>Grand Total for all Instruments</b>						<b>38</b>	<b>3,836,800,000</b>	<b>22,234,169.86</b>		