



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 16/01/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:39:53	R186	On 07/02/2013		Bond Future	1	30,000,000	0.00	Member	Sell
8:39:53	R186	On 07/02/2013		Bond Future	1	20,000,000	260,569.84	Client	Buy
8:46:28	R186	On 07/02/2013		Bond Future	1	10,000,000	130,284.92	Client	Buy
13:16:35	R186	On 07/02/2013		Bond Future	1	2,700,000	0.00	Member	Sell
13:16:35	R186	On 07/02/2013		Bond Future	1	2,700,000	35,095.02	Client	Buy
13:16:35	R186	On 07/02/2013		Bond Future	1	19,200,000	0.00	Member	Sell
13:16:35	R186	On 07/02/2013		Bond Future	1	19,200,000	249,564.58	Client	Buy
13:16:35	R186	On 07/02/2013		Bond Future	1	3,000,000	0.00	Member	Sell
13:16:35	R186	On 07/02/2013		Bond Future	1	3,000,000	38,994.47	Client	Buy
13:16:35	R186	On 07/02/2013		Bond Future	1	27,300,000	0.00	Member	Sell
13:16:35	R186	On 07/02/2013		Bond Future	1	27,300,000	354,849.63	Client	Buy
13:16:35	R186	On 07/02/2013		Bond Future	1	63,600,000	0.00	Member	Sell
13:16:35	R186	On 07/02/2013		Bond Future	1	63,600,000	826,682.66	Client	Buy
13:16:36	R186	On 07/02/2013		Bond Future	1	50,200,000	0.00	Member	Sell
13:16:36	R186	On 07/02/2013		Bond Future	1	50,200,000	652,507.38	Client	Buy
13:16:36	R186	On 07/02/2013		Bond Future	1	2,200,000	0.00	Member	Sell
13:16:36	R186	On 07/02/2013		Bond Future	1	2,200,000	28,595.94	Client	Buy
13:16:36	R186	On 07/02/2013		Bond Future	1	900,000	0.00	Member	Sell
13:16:36	R186	On 07/02/2013		Bond Future	1	900,000	11,698.34	Client	Buy
13:16:36	R186	On 07/02/2013		Bond Future	1	300,000	0.00	Member	Sell
13:16:36	R186	On 07/02/2013		Bond Future	1	300,000	3,899.45	Client	Buy
13:16:36	R186	On 07/02/2013		Bond Future	1	700,000	0.00	Member	Sell
13:16:36	R186	On 07/02/2013		Bond Future	1	700,000	9,098.71	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:16:36	R186	On 07/02/2013			Bond Future	1	29,900,000	0.00	Member	Sell
13:16:36	R186	On 07/02/2013			Bond Future	1	29,900,000	388,644.83	Client	Buy
16:00:51	R186	On 07/02/2013			Bond Future	1	90,000,000	0.00	Member	Sell
16:00:51	R186	On 07/02/2013			Bond Future	1	30,000,000	390,097.89	Client	Buy
16:03:22	R186	On 07/02/2013			Bond Future	1	60,000,000	780,195.78	Client	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Member	Sell
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Client	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Member	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	4,700,000	0.00	Client	Sell
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	1,000,000	0.00	Member	Sell
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	1,000,000	0.00	Client	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	1,000,000	0.00	Member	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	1,000,000	0.00	Client	Sell
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	3,500,000	0.00	Member	Sell
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	3,500,000	0.00	Client	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	3,500,000	0.00	Member	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	3,500,000	0.00	Client	Sell
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	700,000	0.00	Member	Sell
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	700,000	0.00	Client	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	700,000	0.00	Member	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	700,000	0.00	Client	Sell
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000	0.00	Member	Sell
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000	0.00	Client	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000	0.00	Member	Buy
16:04:31	R186	On 02/05/2013	6.75	Call	Bond Future	1	100,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>48</b>	<b>680,000,000</b>	<b>4,160,779.43</b>		
<b>Grand Total for all Instruments</b>						<b>48</b>	<b>680,000,000</b>	<b>4,160,779.43</b>		