



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 17/01/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:24:47	ALBI	On 07/02/2013		Index Future	1	30,000	0.00	Member	Buy
14:31:57	ALBI	On 07/02/2013		Index Future	1	30,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>		
12:36:42	R157	On 02/05/2013		Bond Future	1	5,000,000	59,920.61	Member	Buy
12:36:42	R157	On 02/05/2013		Bond Future	1	5,000,000	0.00	Member	Sell
12:36:42	R157	On 02/05/2013		Bond Future	1	5,000,000	0.00	Member	Sell
12:36:42	R157	On 02/05/2013		Bond Future	1	5,000,000	59,920.61	Member	Buy
<b>Total for R157 Bond Future</b>					<b>4</b>	<b>20,000,000</b>	<b>119,841.21</b>		
9:37:13	R203	On 07/02/2013		Bond Future	1	10,200,000	115,676.14	Member	Buy
9:37:13	R203	On 07/02/2013		Bond Future	1	4,900,000	0.00	Client	Sell
10:00:39	R203	On 07/02/2013		Bond Future	1	3,700,000	0.00	Client	Sell
10:00:39	R203	On 07/02/2013		Bond Future	1	1,600,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>4</b>	<b>20,400,000</b>	<b>115,676.14</b>		
11:02:00	R207	On 07/02/2013		Bond Future	1	9,500,000	0.00	Member	Sell
11:02:00	R207	On 07/02/2013		Bond Future	1	9,500,000	101,055.06	Client	Buy
11:05:29	R207	On 07/02/2013		Bond Future	1	400,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:05:29	R207	On 07/02/2013			Bond Future	1	400,000	4,254.95	Client	Buy
11:05:29	R207	On 07/02/2013			Bond Future	1	2,900,000	0.00	Member	Sell
11:05:29	R207	On 07/02/2013			Bond Future	1	2,900,000	30,848.39	Client	Buy
11:05:30	R207	On 07/02/2013			Bond Future	1	400,000	0.00	Member	Sell
11:05:30	R207	On 07/02/2013			Bond Future	1	400,000	4,254.95	Client	Buy
11:05:30	R207	On 07/02/2013			Bond Future	1	4,000,000	0.00	Member	Sell
11:05:30	R207	On 07/02/2013			Bond Future	1	4,000,000	42,549.50	Client	Buy
11:05:30	R207	On 07/02/2013			Bond Future	1	7,900,000	0.00	Member	Sell
11:05:30	R207	On 07/02/2013			Bond Future	1	7,900,000	84,035.26	Client	Buy
11:05:30	R207	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
11:05:30	R207	On 07/02/2013			Bond Future	1	100,000	1,063.74	Client	Buy
11:05:30	R207	On 07/02/2013			Bond Future	1	300,000	0.00	Member	Sell
11:05:30	R207	On 07/02/2013			Bond Future	1	300,000	3,191.21	Client	Buy
11:05:30	R207	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
11:05:30	R207	On 07/02/2013			Bond Future	1	100,000	1,063.74	Client	Buy
11:05:30	R207	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
11:05:30	R207	On 07/02/2013			Bond Future	1	100,000	1,063.74	Client	Buy
11:05:30	R207	On 07/02/2013			Bond Future	1	100,000	0.00	Member	Sell
11:05:30	R207	On 07/02/2013			Bond Future	1	100,000	1,063.74	Client	Buy
11:05:30	R207	On 07/02/2013			Bond Future	1	200,000	0.00	Member	Sell
11:05:30	R207	On 07/02/2013			Bond Future	1	200,000	2,127.48	Client	Buy
11:05:31	R207	On 07/02/2013			Bond Future	1	7,000,000	0.00	Member	Sell
11:05:31	R207	On 07/02/2013			Bond Future	1	7,000,000	74,461.63	Client	Buy
<b>Total for R207 Bond Future</b>						<b>26</b>	<b>66,000,000</b>	<b>351,033.38</b>		
9:37:13	R209	On 07/02/2013			Bond Future	1	7,600,000	0.00	Member	Sell
9:37:13	R209	On 07/02/2013			Bond Future	1	3,600,000	30,519.71	Client	Buy
10:02:07	R209	On 07/02/2013			Bond Future	1	2,800,000	23,737.55	Client	Buy
10:02:07	R209	On 07/02/2013			Bond Future	1	1,200,000	10,173.24	Client	Buy
11:01:48	R209	On 07/02/2013			Bond Future	1	500,000	4,239.21	Member	Buy
11:01:48	R209	On 07/02/2013			Bond Future	1	500,000	0.00	Client	Sell
11:01:48	R209	On 07/02/2013			Bond Future	1	3,400,000	28,826.65	Member	Buy
11:01:48	R209	On 07/02/2013			Bond Future	1	3,400,000	0.00	Client	Sell
11:01:48	R209	On 07/02/2013			Bond Future	1	11,200,000	94,958.36	Member	Buy
11:01:48	R209	On 07/02/2013			Bond Future	1	11,200,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:01:48	R209	On 07/02/2013			Bond Future	1	500,000	4,239.21	Member	Buy
11:01:48	R209	On 07/02/2013			Bond Future	1	500,000	0.00	Client	Sell
11:01:49	R209	On 07/02/2013			Bond Future	1	4,700,000	39,848.60	Member	Buy
11:01:49	R209	On 07/02/2013			Bond Future	1	4,700,000	0.00	Client	Sell
11:01:49	R209	On 07/02/2013			Bond Future	1	9,800,000	83,088.57	Member	Buy
11:01:49	R209	On 07/02/2013			Bond Future	1	9,800,000	0.00	Client	Sell
11:01:49	R209	On 07/02/2013			Bond Future	1	100,000	847.84	Member	Buy
11:01:49	R209	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
11:01:49	R209	On 07/02/2013			Bond Future	1	400,000	3,391.37	Member	Buy
11:01:49	R209	On 07/02/2013			Bond Future	1	400,000	0.00	Client	Sell
11:01:49	R209	On 07/02/2013			Bond Future	1	200,000	1,695.69	Member	Buy
11:01:49	R209	On 07/02/2013			Bond Future	1	200,000	0.00	Client	Sell
11:01:49	R209	On 07/02/2013			Bond Future	1	100,000	847.84	Member	Buy
11:01:49	R209	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
11:01:49	R209	On 07/02/2013			Bond Future	1	400,000	3,391.37	Member	Buy
11:01:49	R209	On 07/02/2013			Bond Future	1	400,000	0.00	Client	Sell
11:01:49	R209	On 07/02/2013			Bond Future	1	700,000	5,934.90	Member	Buy
11:01:49	R209	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
11:01:49	R209	On 07/02/2013			Bond Future	1	700,000	5,934.90	Member	Buy
11:01:49	R209	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
11:01:50	R209	On 07/02/2013			Bond Future	1	8,300,000	70,370.93	Member	Buy
11:01:50	R209	On 07/02/2013			Bond Future	1	8,300,000	0.00	Client	Sell
11:01:50	R209	On 07/02/2013			Bond Future	1	41,000,000	0.00	Member	Sell
11:01:50	R209	On 07/02/2013			Bond Future	1	41,000,000	347,615.43	Client	Buy
<b>Total for R209 Bond Future</b>						<b>34</b>	<b>179,200,000</b>	<b>759,661.35</b>		
<b>Grand Total for all Instruments</b>						<b>70</b>	<b>285,660,000</b>	<b>1,346,212.07</b>		