



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 14/01/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:56:25	R157	On 07/02/2013		Bond Future	1	117,700,000	1,472,753.85	Member	Buy
8:56:25	R157	On 07/02/2013		Bond Future	1	139,000,000	0.00	Member	Sell
8:56:25	R157	On 07/02/2013		Bond Future	1	52,700,000	659,423.35	Client	Buy
8:56:25	R157	On 07/02/2013		Bond Future	1	66,300,000	0.00	Client	Sell
9:04:35	R157	On 07/02/2013		Bond Future	1	1,700,000	0.00	Client	Sell
9:04:35	R157	On 07/02/2013		Bond Future	1	3,200,000	0.00	Client	Sell
9:04:35	R157	On 07/02/2013		Bond Future	1	3,900,000	0.00	Client	Sell
9:04:35	R157	On 07/02/2013		Bond Future	1	42,600,000	0.00	Client	Sell
9:05:07	R157	On 07/02/2013		Bond Future	1	86,300,000	1,079,852.66	Client	Buy
10:20:13	R157	On 07/02/2013		Bond Future	1	10,000,000	0.00	Member	Sell
10:20:13	R157	On 07/02/2013		Bond Future	1	10,000,000	125,170.11	Member	Buy
10:20:14	R157	On 02/05/2013		Bond Future	1	10,000,000	0.00	Member	Sell
10:20:14	R157	On 02/05/2013		Bond Future	1	10,000,000	119,887.50	Member	Buy
<b>Total for R157 Bond Future</b>					<b>13</b>	<b>553,400,000</b>	<b>3,457,087.47</b>		
10:20:13	R186	On 07/02/2013		Bond Future	1	10,000,000	0.00	Member	Sell
10:20:13	R186	On 07/02/2013		Bond Future	1	10,000,000	131,182.30	Member	Buy
10:20:14	R186	On 02/05/2013		Bond Future	1	10,000,000	0.00	Member	Sell
10:20:14	R186	On 02/05/2013		Bond Future	1	10,000,000	132,775.12	Member	Buy
16:22:48	R186	On 07/02/2013		Bond Future	1	5,000,000	0.00	Member	Sell
16:22:48	R186	On 07/02/2013		Bond Future	1	5,000,000	65,528.57	Member	Buy
16:26:44	R186	On 07/02/2013		Bond Future	1	30,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:26:44	R186	On 07/02/2013			Bond Future	1	20,000,000	262,361.04	Client	Buy
16:37:25	R186	On 07/02/2013			Bond Future	1	10,000,000	131,180.52	Client	Buy
17:26:57	R186	On 07/02/2013			Bond Future	1	5,000,000	0.00	Member	Sell
17:26:57	R186	On 07/02/2013			Bond Future	1	30,000,000	393,541.56	Member	Buy
17:26:57	R186	On 07/02/2013			Bond Future	1	5,000,000	65,533.23	Member	Buy
17:26:57	R186	On 07/02/2013			Bond Future	1	30,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>13</b>	<b>180,000,000</b>	<b>1,182,102.34</b>		
<b>Grand Total for all Instruments</b>						<b>26</b>	<b>733,400,000</b>	<b>4,639,189.80</b>		