



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 30/05/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:40:26	R186	On 01/08/2013		Bond Future	1	5,000,000	0.00	Client	Sell
12:40:26	R186	On 01/08/2013		Bond Future	1	5,000,000	65,185.61	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	219,300,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	219,300,000	2,798,225.89	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	500,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	500,000	6,379.90	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	31,400,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	31,400,000	400,657.97	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	50,500,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	50,500,000	644,370.30	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	1,500,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	1,500,000	19,139.71	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	105,500,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	105,500,000	1,346,159.74	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	19,000,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	19,000,000	242,436.35	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	159,700,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	159,700,000	2,037,741.34	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	9,000,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	9,000,000	114,838.27	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	4,800,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013		Bond Future	1	4,800,000	61,247.08	Client	Buy
16:49:48	R186	On 01/08/2013		Bond Future	1	9,500,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:49:48	R186	On 01/08/2013			Bond Future	1	9,500,000	121,218.18	Client	Buy
16:49:48	R186	On 01/08/2013			Bond Future	1	20,000,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013			Bond Future	1	20,000,000	255,196.16	Client	Buy
16:49:48	R186	On 01/08/2013			Bond Future	1	5,000,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013			Bond Future	1	5,000,000	63,799.04	Client	Buy
16:49:48	R186	On 01/08/2013			Bond Future	1	23,800,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013			Bond Future	1	23,800,000	303,683.43	Client	Buy
16:49:48	R186	On 01/08/2013			Bond Future	1	5,600,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013			Bond Future	1	5,600,000	71,454.92	Client	Buy
16:49:48	R186	On 01/08/2013			Bond Future	1	16,900,000	0.00	Member	Sell
16:49:48	R186	On 01/08/2013			Bond Future	1	16,900,000	215,640.76	Client	Buy
<b>Total for R186 Bond Future</b>						<b>34</b>	<b>1,374,000,000</b>	<b>8,767,374.66</b>		
12:08:01	R207	On 01/08/2013			Bond Future	1	7,000,000	0.00	Member	Sell
12:08:01	R207	On 01/08/2013			Bond Future	1	7,000,000	73,162.29	Client	Buy
17:42:31	R207	On 01/08/2013			Bond Future	1	298,100,000	0.00	Member	Sell
17:42:31	R207	On 01/08/2013			Bond Future	1	298,100,000	3,109,913.05	Client	Buy
17:42:31	R207	On 01/08/2013			Bond Future	1	29,900,000	0.00	Member	Sell
17:42:31	R207	On 01/08/2013			Bond Future	1	29,900,000	311,930.23	Client	Buy
17:42:31	R207	On 01/08/2013			Bond Future	1	11,100,000	0.00	Member	Sell
17:42:31	R207	On 01/08/2013			Bond Future	1	11,100,000	115,800.18	Client	Buy
17:42:31	R207	On 01/08/2013			Bond Future	1	227,200,000	0.00	Member	Sell
17:42:31	R207	On 01/08/2013			Bond Future	1	227,200,000	2,370,252.41	Client	Buy
17:42:31	R207	On 01/08/2013			Bond Future	1	2,400,000	0.00	Member	Sell
17:42:31	R207	On 01/08/2013			Bond Future	1	2,400,000	25,037.88	Client	Buy
17:42:31	R207	On 01/08/2013			Bond Future	1	21,600,000	0.00	Member	Sell
17:42:31	R207	On 01/08/2013			Bond Future	1	21,600,000	225,340.90	Client	Buy
17:42:31	R207	On 01/08/2013			Bond Future	1	9,700,000	0.00	Member	Sell
17:42:31	R207	On 01/08/2013			Bond Future	1	9,700,000	101,194.76	Client	Buy
<b>Total for R207 Bond Future</b>						<b>16</b>	<b>1,214,000,000</b>	<b>6,332,631.69</b>		
16:43:35	R212	On 01/08/2013			Bond Future	1	3,600,000	49,852.80	Member	Buy
16:43:35	R212	On 01/08/2013			Bond Future	1	3,600,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R212 Bond Future				2	7,200,000	49,852.80		
	Grand Total for all Instruments				52	2,595,200,000	15,149,859.15		