



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 02/07/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's) Type	Buy/ Sell
13:02:18	R023	On 01/08/2013			Bond Future	1	4,800,000	5,014.51 Client	Buy
13:02:18	R023	On 01/08/2013			Bond Future	1	4,800,000	0.00 Member	Sell
<b>Total for R023 Bond Future</b>						<b>2</b>	<b>9,600,000</b>	<b>5,014.51</b>	
9:08:51	R186	On 01/08/2013			Bond Future	1	10,000,000	12,308.03 Member	Buy
9:08:51	R186	On 01/08/2013			Bond Future	1	10,000,000	0.00 Member	Sell
9:55:03	R186	On 01/08/2013			Bond Future	1	10,000,000	0.00 Client	Sell
9:55:03	R186	On 01/08/2013			Bond Future	1	10,000,000	12,308.03 Member	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>24,616.07</b>	
13:20:10	R209	On 01/08/2013			Bond Future	1	1,100,000	870.18 Client	Buy
13:20:10	R209	On 01/08/2013			Bond Future	1	1,100,000	0.00 Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	25,000,000	19,776.85 Member	Buy
13:20:11	R209	On 01/08/2013			Bond Future	1	2,200,000	0.00 Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	8,200,000	6,486.81 Client	Buy
13:20:11	R209	On 01/08/2013			Bond Future	1	7,900,000	0.00 Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	2,200,000	1,740.36 Client	Buy
13:20:11	R209	On 01/08/2013			Bond Future	1	9,500,000	0.00 Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	33,400,000	26,421.87 Client	Buy
13:20:11	R209	On 01/08/2013			Bond Future	1	25,000,000	0.00 Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	19,500,000	15,425.94 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	100,000	79.11	Client	Buy
13:20:11	R209	On 01/08/2013			Bond Future	1	19,500,000	0.00	Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	33,400,000	0.00	Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	9,500,000	7,515.20	Client	Buy
13:20:11	R209	On 01/08/2013			Bond Future	1	1,300,000	0.00	Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	38,800,000	30,693.67	Client	Buy
13:20:11	R209	On 01/08/2013			Bond Future	1	8,200,000	0.00	Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	7,900,000	6,249.48	Client	Buy
13:20:11	R209	On 01/08/2013			Bond Future	1	38,800,000	0.00	Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	100,000	0.00	Member	Sell
13:20:11	R209	On 01/08/2013			Bond Future	1	1,300,000	1,028.40	Client	Buy
15:34:58	R209	On 01/08/2013			Bond Future	1	25,000,000	0.00	Member	Sell
15:34:58	R209	On 01/08/2013			Bond Future	1	15,700,000	12,419.86	Client	Buy
16:03:14	R209	On 01/08/2013			Bond Future	1	7,100,000	5,616.62	Client	Buy
16:03:14	R209	On 01/08/2013			Bond Future	1	2,200,000	1,740.36	Client	Buy
<b>Total for R209 Bond Future</b>						<b>26</b>	<b>344,000,000</b>	<b>136,064.71</b>		
<b>Grand Total for all Instruments</b>						<b>32</b>	<b>393,600,000</b>	<b>165,695.29</b>		