



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 07/11/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:54:37	R023	On 07/02/2013		Bond Future	1	1,200,000	0.00	Member	Sell
9:54:37	R023	On 07/02/2013		Bond Future	1	1,200,000	12,877.03	Client	Buy
<b>Total for R023 Bond Future</b>					<b>2</b>	<b>2,400,000</b>	<b>12,877.03</b>		
15:02:44	R197	On 07/02/2013		Bond Future	1	11,000,000	310,818.20	Member	Buy
15:02:44	R197	On 07/02/2013		Bond Future	1	11,000,000	0.00	Client	Sell
<b>Total for R197 Bond Future</b>					<b>2</b>	<b>22,000,000</b>	<b>310,818.20</b>		
14:51:11	R208	On 07/02/2013		Bond Future	1	29,000,000	297,829.22	Client	Buy
14:51:11	R208	On 07/02/2013		Bond Future	1	261,700,000	0.00	Member	Sell
15:13:43	R208	On 07/02/2013		Bond Future	1	3,000,000	30,809.92	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	29,000,000	297,829.22	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	3,600,000	36,971.90	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	100,000	1,027.00	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	4,000,000	41,079.89	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	10,000,000	102,699.73	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	5,000,000	51,349.87	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	16,000,000	164,319.57	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	4,000,000	41,079.89	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	2,000,000	20,539.95	Client	Buy
15:13:43	R208	On 07/02/2013		Bond Future	1	21,000,000	215,669.43	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:13:43	R208	On 07/02/2013			Bond Future	1	99,000,000	1,016,727.33	Client	Buy
15:13:43	R208	On 07/02/2013			Bond Future	1	36,000,000	369,719.03	Client	Buy
<b>Total for R208 Bond Future</b>						<b>15</b>	<b>523,400,000</b>	<b>2,687,651.93</b>		
16:00:01	R209	On 07/02/2013			Bond Future	1	12,500,000	0.00	Client	Sell
16:00:01	R209	On 07/02/2013			Bond Future	1	12,500,000	100,026.03	Member	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>25,000,000</b>	<b>100,026.03</b>		
<b>Grand Total for all Instruments</b>						<b>21</b>	<b>572,800,000</b>	<b>3,111,373.19</b>		