



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 09/04/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:17:02	R186	On 02/05/2013		Bond Future	1	800,000	0.00	Client	Sell
9:17:02	R186	On 02/05/2013		Bond Future	1	80,000,000	1,069,388.80	Member	Buy
9:20:10	R186	On 02/05/2013		Bond Future	1	300,000	0.00	Client	Sell
9:20:10	R186	On 02/05/2013		Bond Future	1	300,000	4,026.16	Member	Buy
9:47:24	R186	On 02/05/2013		Bond Future	1	100,000,000	1,343,298.80	Member	Buy
9:47:24	R186	On 02/05/2013		Bond Future	1	100,000,000	0.00	Client	Sell
10:01:35	R186	On 02/05/2013		Bond Future	1	800,000	10,759.86	Client	Buy
10:01:35	R186	On 02/05/2013		Bond Future	1	800,000	0.00	Member	Sell
12:15:12	R186	On 02/05/2013		Bond Future	1	2,500,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	2,000,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	11,500,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	6,500,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	8,800,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	20,400,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	21,900,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	1,400,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	100,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	3,200,000	0.00	Client	Sell
12:15:13	R186	On 02/05/2013		Bond Future	1	900,000	0.00	Client	Sell
15:39:17	R186	On 02/05/2013		Bond Future	1	10,000,000	0.00	Member	Sell
15:39:17	R186	On 02/05/2013		Bond Future	1	10,000,000	133,726.21	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>					<b>21</b>	<b>382,200,000</b>	<b>2,561,199.84</b>		
9:11:58	R203	On 02/05/2013		Bond Future	1	6,100,000	0.00	Member	Sell
9:11:58	R203	On 02/05/2013		Bond Future	1	2,000,000	22,222.48	Client	Buy
9:32:57	R203	On 02/05/2013		Bond Future	1	3,000,000	33,333.72	Client	Buy
9:32:57	R203	On 02/05/2013		Bond Future	1	1,100,000	12,222.36	Client	Buy
<b>Total for R203 Bond Future</b>					<b>4</b>	<b>12,200,000</b>	<b>67,778.56</b>		
9:40:00	R208	On 02/05/2013		Bond Future	1	15,000,000	0.00	Client	Sell
9:40:00	R208	On 02/05/2013		Bond Future	1	15,200,000	158,043.50	Member	Buy
9:46:47	R208	On 02/05/2013		Bond Future	1	200,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>					<b>3</b>	<b>30,400,000</b>	<b>158,043.50</b>		
9:11:58	R209	On 02/05/2013		Bond Future	1	8,400,000	70,721.51	Member	Buy
9:11:58	R209	On 02/05/2013		Bond Future	1	2,700,000	0.00	Client	Sell
9:31:54	R209	On 02/05/2013		Bond Future	1	4,200,000	0.00	Client	Sell
9:31:54	R209	On 02/05/2013		Bond Future	1	1,500,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>					<b>4</b>	<b>16,800,000</b>	<b>70,721.51</b>		
10:06:39	R213	On 02/05/2013		Bond Future	1	1,800,000	17,234.65	Client	Buy
10:06:39	R213	On 02/05/2013		Bond Future	1	1,800,000	0.00	Client	Sell
10:10:10	R213	On 02/05/2013		Bond Future	1	9,400,000	90,003.19	Client	Buy
10:10:10	R213	On 02/05/2013		Bond Future	1	9,400,000	0.00	Client	Sell
<b>Total for R213 Bond Future</b>					<b>4</b>	<b>22,400,000</b>	<b>107,237.84</b>		
<b>Grand Total for all Instruments</b>					<b>36</b>	<b>464,000,000</b>	<b>2,964,981.24</b>		