



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 10/04/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:00:14	R157	On 02/05/2013		Bond Future	1	6,000,000	71,887.01	Member	Buy
10:00:14	R157	On 02/05/2013		Bond Future	1	6,000,000	0.00	Member	Sell
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>12,000,000</b>	<b>71,887.01</b>		
10:05:52	R186	On 02/05/2013		Bond Future	1	17,000,000	227,563.29	Member	Buy
10:05:52	R186	On 02/05/2013		Bond Future	1	17,000,000	0.00	Member	Sell
10:30:55	R186	On 02/05/2013		Bond Future	1	3,000,000	40,305.43	Member	Buy
10:30:55	R186	On 02/05/2013		Bond Future	1	3,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>40,000,000</b>	<b>267,868.72</b>		
10:00:14	R203	On 02/05/2013		Bond Future	1	6,000,000	66,594.35	Member	Buy
10:00:14	R203	On 02/05/2013		Bond Future	1	6,000,000	0.00	Member	Sell
10:30:55	R203	On 02/05/2013		Bond Future	1	5,600,000	62,213.16	Member	Buy
10:30:55	R203	On 02/05/2013		Bond Future	1	5,600,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>4</b>	<b>23,200,000</b>	<b>128,807.50</b>		
10:00:14	R204	On 02/05/2013		Bond Future	1	6,000,000	67,656.63	Member	Buy
10:00:14	R204	On 02/05/2013		Bond Future	1	6,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>12,000,000</b>	<b>67,656.63</b>		
10:05:52	R207	On 02/05/2013		Bond Future	1	9,000,000	97,475.73	Member	Buy
10:05:52	R207	On 02/05/2013		Bond Future	1	9,000,000	0.00	Member	Sell
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>18,000,000</b>	<b>97,475.73</b>		
10:05:52	R208	On 02/05/2013		Bond Future	1	9,000,000	93,476.73	Member	Buy
10:05:52	R208	On 02/05/2013		Bond Future	1	9,000,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>					<b>2</b>	<b>18,000,000</b>	<b>93,476.73</b>		
10:05:52	R209	On 02/05/2013		Bond Future	1	6,000,000	50,259.64	Member	Buy
10:05:52	R209	On 02/05/2013		Bond Future	1	6,000,000	0.00	Member	Sell
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>12,000,000</b>	<b>50,259.64</b>		
10:05:52	R213	On 02/05/2013		Bond Future	1	6,000,000	57,329.99	Member	Buy
10:05:52	R213	On 02/05/2013		Bond Future	1	6,000,000	0.00	Member	Sell
<b>Total for R213 Bond Future</b>					<b>2</b>	<b>12,000,000</b>	<b>57,329.99</b>		
10:05:52	R214	On 02/05/2013		Bond Future	1	13,000,000	111,288.55	Member	Buy
10:05:52	R214	On 02/05/2013		Bond Future	1	13,000,000	0.00	Member	Sell
<b>Total for R214 Bond Future</b>					<b>2</b>	<b>26,000,000</b>	<b>111,288.55</b>		
<b>Grand Total for all Instruments</b>					<b>22</b>	<b>173,200,000</b>	<b>946,050.51</b>		