



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 28/05/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:59:00	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
11:59:00	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>2</b>	<b>200,000,000</b>	<b>0.00</b>		
9:28:16	R186	On 01/08/2013			Bond Future	1	15,000,000	0.00	Member	Sell
9:28:16	R186	On 01/08/2013			Bond Future	1	15,000,000	194,628.33	Member	Buy
11:39:58	R186	On 01/08/2013	7.20	Put	Bond Future	1	14,000,000	0.00	Member	Sell
11:39:58	R186	On 01/08/2013	7.20	Put	Bond Future	1	14,000,000	0.00	Client	Buy
11:39:58	R186	On 01/08/2013	7.20	Put	Bond Future	1	1,000,000	0.00	Member	Sell
11:39:58	R186	On 01/08/2013	7.20	Put	Bond Future	1	1,000,000	0.00	Client	Buy
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>60,000,000</b>	<b>194,628.33</b>		
9:17:09	R209	On 07/11/2013	8.65	Put	Bond Future	1	150,000,000	0.00	Member	Sell
9:17:09	R209	On 07/11/2013	8.65	Put	Bond Future	1	150,000,000	0.00	Member	Buy
10:11:17	R209	On 01/08/2013			Bond Future	1	500,000	0.00	Member	Sell
10:11:17	R209	On 01/08/2013			Bond Future	1	500,000	4,155.64	Client	Buy
10:11:17	R209	On 01/08/2013			Bond Future	1	3,200,000	0.00	Member	Sell
10:11:17	R209	On 01/08/2013			Bond Future	1	3,200,000	26,596.08	Client	Buy
10:11:17	R209	On 01/08/2013			Bond Future	1	3,000,000	0.00	Member	Sell
10:11:17	R209	On 01/08/2013			Bond Future	1	3,000,000	24,933.83	Client	Buy
10:50:08	R209	On 07/11/2013	8.65	Put	Bond Future	1	150,000,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:50:08	R209	On 07/11/2013	8.65	Put	Bond Future	1	16,600,000	0.00	Client	Sell
12:03:14	R209	On 07/11/2013	8.65	Put	Bond Future	1	200,000	0.00	Client	Sell
12:03:14	R209	On 07/11/2013	8.65	Put	Bond Future	1	72,200,000	0.00	Client	Sell
12:03:14	R209	On 07/11/2013	8.65	Put	Bond Future	1	60,300,000	0.00	Client	Sell
12:03:14	R209	On 07/11/2013	8.65	Put	Bond Future	1	700,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>						<b>14</b>	<b>613,400,000</b>	<b>55,685.55</b>		
<b>Grand Total for all Instruments</b>						<b>22</b>	<b>873,400,000</b>	<b>250,313.88</b>		