



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 19/06/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:27:49	ES33	On 01/08/2013		Bond Future	1	5,600,000	0.00	Member	Sell
12:27:49	ES33	On 01/08/2013		Bond Future	1	5,600,000	48,112.89	Client	Buy
12:27:49	ES33	On 01/08/2013		Bond Future	1	40,100,000	0.00	Member	Sell
12:27:49	ES33	On 01/08/2013		Bond Future	1	40,100,000	344,522.64	Client	Buy
12:27:49	ES33	On 01/08/2013		Bond Future	1	6,300,000	0.00	Member	Sell
12:27:49	ES33	On 01/08/2013		Bond Future	1	6,300,000	54,127.00	Client	Buy
12:27:49	ES33	On 01/08/2013		Bond Future	1	56,100,000	0.00	Member	Sell
12:27:49	ES33	On 01/08/2013		Bond Future	1	56,100,000	481,988.03	Client	Buy
12:27:49	ES33	On 01/08/2013		Bond Future	1	135,000,000	0.00	Member	Sell
12:27:49	ES33	On 01/08/2013		Bond Future	1	135,000,000	1,159,864.25	Client	Buy
12:27:50	ES33	On 01/08/2013		Bond Future	1	95,900,000	0.00	Member	Sell
12:27:50	ES33	On 01/08/2013		Bond Future	1	95,900,000	823,933.19	Client	Buy
12:27:50	ES33	On 01/08/2013		Bond Future	1	164,000,000	0.00	Member	Sell
12:27:50	ES33	On 01/08/2013		Bond Future	1	164,000,000	1,409,020.27	Client	Buy
12:27:50	ES33	On 01/08/2013		Bond Future	1	10,900,000	0.00	Member	Sell
12:27:50	ES33	On 01/08/2013		Bond Future	1	10,900,000	93,648.30	Client	Buy
12:27:50	ES33	On 01/08/2013		Bond Future	1	400,000	0.00	Member	Sell
12:27:50	ES33	On 01/08/2013		Bond Future	1	400,000	3,436.63	Client	Buy
12:27:50	ES33	On 01/08/2013		Bond Future	1	38,900,000	0.00	Member	Sell
12:27:50	ES33	On 01/08/2013		Bond Future	1	38,900,000	334,212.73	Client	Buy
12:27:50	ES33	On 01/08/2013		Bond Future	1	46,600,000	0.00	Member	Sell
12:27:50	ES33	On 01/08/2013		Bond Future	1	46,600,000	400,367.95	Client	Buy
12:27:50	ES33	On 01/08/2013		Bond Future	1	200,000	0.00	Member	Sell

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12:27:50	ES33	On 01/08/2013			Bond Future	1	200,000	1,718.32	Client	Buy
Total for ES33 Bond Future						24	1,200,000,000	5,154,952.20		
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	150,000,000	0.00	Member	Buy
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	25,000,000	0.00	Client	Sell
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	75,000,000	0.00	Member	Sell
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	25,000,000	0.00	Client	Buy
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	75,000,000	0.00	Member	Sell
18:01:06	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	25,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						14	950,000,000	0.00		
11:23:58	R157	On 01/08/2013			Bond Future	1	412,000,000	4,929,751.80	Member	Buy
11:23:58	R157	On 01/08/2013			Bond Future	1	46,200,000	0.00	Client	Sell
11:57:38	R157	On 01/08/2013			Bond Future	1	198,500,000	0.00	Client	Sell
11:57:38	R157	On 01/08/2013			Bond Future	1	165,500,000	0.00	Client	Sell
11:57:38	R157	On 01/08/2013			Bond Future	1	1,800,000	0.00	Client	Sell
12:08:11	R157	On 01/08/2013			Bond Future	1	412,000,000	0.00	Member	Sell
12:08:11	R157	On 01/08/2013			Bond Future	1	412,000,000	0.00	Member	Sell
12:08:11	R157	On 01/08/2013			Bond Future	1	46,200,000	552,802.27	Client	Buy
12:08:11	R157	On 01/08/2013			Bond Future	1	46,200,000	552,802.27	Client	Buy
12:14:24	R157	On 01/08/2013			Bond Future	1	198,500,000	2,375,135.27	Client	Buy
12:14:24	R157	On 01/08/2013			Bond Future	1	165,500,000	1,980,276.51	Client	Buy
12:14:24	R157	On 01/08/2013			Bond Future	1	1,800,000	21,537.75	Client	Buy
12:15:06	R157	On 01/08/2013			Bond Future	1	198,500,000	2,375,135.27	Client	Buy
12:15:06	R157	On 01/08/2013			Bond Future	1	165,500,000	1,980,276.51	Client	Buy

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12:15:06	R157	On 01/08/2013			Bond Future	1	1,800,000	21,537.75	Client	Buy
16:09:40	R157	On 01/08/2013			Bond Future	1	59,400,000	710,185.09	Member	Buy
16:09:40	R157	On 01/08/2013			Bond Future	1	59,400,000	0.00	Client	Sell
Total for R157 Bond Future						17	2,590,800,000	15,499,440.51		
17:08:56	R186	On 01/08/2013			Bond Future	1	35,000,000	422,762.80	Client	Buy
17:10:07	R186	On 01/08/2013			Bond Future	1	35,000,000	0.00	Member	Sell
Total for R186 Bond Future						2	70,000,000	422,762.80		
11:08:22	R208	On 01/08/2013			Bond Future	1	35,000,000	0.00	Member	Sell
11:08:22	R208	On 01/08/2013			Bond Future	1	10,000,000	98,449.53	Client	Buy
11:16:44	R208	On 01/08/2013			Bond Future	1	20,000,000	196,899.06	Client	Buy
11:16:44	R208	On 01/08/2013			Bond Future	1	5,000,000	49,224.77	Client	Buy
Total for R208 Bond Future						4	70,000,000	344,573.36		
11:08:22	R209	On 01/08/2013			Bond Future	1	3,000,000	0.00	Member	Sell
11:08:22	R209	On 01/08/2013			Bond Future	1	3,000,000	23,117.36	Client	Buy
16:09:57	R209	On 01/08/2013			Bond Future	1	4,200,000	32,547.23	Client	Buy
16:09:57	R209	On 01/08/2013			Bond Future	1	4,200,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	1,900,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	1,900,000	14,785.25	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	13,400,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	13,400,000	104,274.94	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	2,100,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	2,100,000	16,341.60	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	18,700,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	18,700,000	145,518.01	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	45,000,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	45,000,000	350,177.04	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	31,900,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	31,900,000	248,236.61	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	54,700,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	54,700,000	425,659.65	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	3,600,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	3,600,000	28,014.16	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	200,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	200,000	1,556.34	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	13,000,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	13,000,000	101,162.26	Client	Buy
17:46:42	R209	On 01/08/2013			Bond Future	1	15,500,000	0.00	Member	Sell
17:46:42	R209	On 01/08/2013			Bond Future	1	15,500,000	120,616.54	Client	Buy
Total for R209 Bond Future						26	414,400,000	1,612,007.00		
11:38:15	R213	On 01/08/2013			Bond Future	1	28,000,000	0.00	Member	Sell
11:38:15	R213	On 01/08/2013			Bond Future	1	7,000,000	61,804.55	Client	Buy
11:45:32	R213	On 01/08/2013			Bond Future	1	6,000,000	52,975.33	Client	Buy
11:45:32	R213	On 01/08/2013			Bond Future	1	10,000,000	88,292.21	Client	Buy
11:45:32	R213	On 01/08/2013			Bond Future	1	2,000,000	17,658.44	Client	Buy
11:45:32	R213	On 01/08/2013			Bond Future	1	3,000,000	26,487.66	Client	Buy
Total for R213 Bond Future						6	56,000,000	247,218.19		
Grand Total for all Instruments						93	5,351,200,000	23,280,954.04		