



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 21/06/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:14:57	ALBI	On 01/08/2013			Index Future	1	30,000	0.00	Client	Buy
16:14:57	ALBI	On 01/08/2013			Index Future	1	30,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>60,000</b>	<b>0.00</b>		
9:10:03	ILBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
9:10:03	ILBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
9:10:03	ILBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
9:10:03	ILBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
<b>Total for ILBI Index Future</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>		
10:19:11	R157	On 01/08/2013			Bond Future	1	12,000,000	0.00	Member	Sell
10:19:11	R157	On 01/08/2013			Bond Future	1	6,000,000	71,365.64	Client	Buy
10:31:59	R157	On 01/08/2013			Bond Future	1	6,000,000	71,365.64	Client	Buy
16:33:06	R157	On 01/08/2013			Bond Future	1	22,000,000	261,055.17	Member	Buy
16:33:06	R157	On 01/08/2013			Bond Future	1	17,300,000	0.00	Client	Sell
16:54:41	R157	On 01/08/2013			Bond Future	1	4,700,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>						<b>6</b>	<b>68,000,000</b>	<b>403,786.46</b>		
10:13:23	R186	On 01/08/2013	8.80	Put	Bond Future	1	280,000,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:13:23	R186	On 01/08/2013	8.80	Put	Bond Future	1	280,000,000	0.00	Member	Sell
12:01:40	R186	On 01/08/2013			Bond Future	1	48,000,000	0.00	Member	Sell
12:01:40	R186	On 01/08/2013			Bond Future	1	48,000,000	572,816.16	Client	Buy
12:48:23	R186	On 01/08/2013	8.80	Put	Bond Future	1	280,000,000	0.00	Member	Sell
12:48:23	R186	On 01/08/2013	8.80	Put	Bond Future	1	280,000,000	0.00	Client	Buy
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>1,216,000,000</b>	<b>572,816.16</b>		
14:22:46	R209	On 01/08/2013			Bond Future	1	200,000,000	0.00	Member	Sell
14:22:46	R209	On 01/08/2013			Bond Future	1	13,400,000	102,489.16	Client	Buy
15:25:55	R209	On 01/08/2013			Bond Future	1	1,900,000	14,532.05	Client	Buy
15:25:55	R209	On 01/08/2013			Bond Future	1	200,000	1,529.69	Client	Buy
15:25:55	R209	On 01/08/2013			Bond Future	1	15,500,000	118,550.90	Client	Buy
15:25:55	R209	On 01/08/2013			Bond Future	1	13,000,000	99,429.79	Client	Buy
15:25:55	R209	On 01/08/2013			Bond Future	1	3,600,000	27,534.40	Client	Buy
15:25:56	R209	On 01/08/2013			Bond Future	1	31,900,000	243,985.40	Client	Buy
15:25:56	R209	On 01/08/2013			Bond Future	1	45,000,000	344,180.03	Client	Buy
15:25:56	R209	On 01/08/2013			Bond Future	1	18,700,000	143,025.92	Client	Buy
15:25:56	R209	On 01/08/2013			Bond Future	1	2,100,000	16,061.73	Client	Buy
15:25:56	R209	On 01/08/2013			Bond Future	1	54,700,000	418,369.94	Client	Buy
<b>Total for R209 Bond Future</b>						<b>12</b>	<b>400,000,000</b>	<b>1,529,689.00</b>		
<b>Grand Total for all Instruments</b>						<b>30</b>	<b>1,684,100,000</b>	<b>2,506,291.62</b>		