



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 08/07/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
11:10:38	GOVI	On 01/08/2013			GOVI	1	30,000	0.00	Client	Sell
11:10:38	GOVI	On 01/08/2013			GOVI	1	30,000	12,732.72	Client	Buy
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>60,000</b>	<b>12,732.72</b>		
15:27:40	R157	On 01/08/2013			Bond Future	1	46,600,000	55,656.30	Member	Buy
15:27:40	R157	On 01/08/2013			Bond Future	1	9,900,000	0.00	Client	Sell
16:20:53	R157	On 01/08/2013			Bond Future	1	16,500,000	0.00	Client	Sell
16:20:53	R157	On 01/08/2013			Bond Future	1	1,600,000	0.00	Client	Sell
16:20:53	R157	On 01/08/2013			Bond Future	1	1,300,000	0.00	Client	Sell
16:20:53	R157	On 01/08/2013			Bond Future	1	11,300,000	0.00	Client	Sell
16:20:53	R157	On 01/08/2013			Bond Future	1	6,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>						<b>7</b>	<b>93,200,000</b>	<b>55,656.30</b>		
10:17:38	R186	On 01/08/2013			Bond Future	1	1,500,000	0.00	Member	Sell
10:17:38	R186	On 01/08/2013			Bond Future	1	1,500,000	1,808.16	Client	Buy
14:48:58	R186	On 01/08/2013			Bond Future	1	200,000	239.30	Client	Buy
14:48:58	R186	On 01/08/2013			Bond Future	1	200,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>3,400,000</b>	<b>2,047.46</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
15:27:40	R207	On 07/11/2013			Bond Future	1	64,500,000	0.00	Member	Sell
15:27:40	R207	On 07/11/2013			Bond Future	1	18,200,000	18,340.35	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	3,200,000	3,224.68	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	500,000	503.86	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	6,900,000	6,953.21	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	12,200,000	12,294.08	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	400,000	403.08	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	2,000,000	2,015.42	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	9,800,000	9,875.57	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	4,900,000	4,937.79	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	2,200,000	2,216.97	Client	Buy
16:23:50	R207	On 07/11/2013			Bond Future	1	4,200,000	4,232.39	Client	Buy
<b>Total for R207 Bond Future</b>						<b>12</b>	<b>129,000,000</b>	<b>64,997.40</b>		
15:27:40	R213	On 07/11/2013			Bond Future	1	17,300,000	0.00	Member	Sell
15:27:40	R213	On 07/11/2013			Bond Future	1	3,100,000	2,665.49	Client	Buy
16:24:21	R213	On 07/11/2013			Bond Future	1	14,200,000	12,209.67	Client	Buy
<b>Total for R213 Bond Future</b>						<b>3</b>	<b>34,600,000</b>	<b>14,875.16</b>		
<b>Grand Total for all Instruments</b>						<b>28</b>	<b>260,260,000</b>	<b>150,309.04</b>		