



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 17/07/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
14:34:13	R157	On 01/08/2013			Bond Future	1	10,000,000	0.00 Member	Sell
14:34:13	R157	On 07/11/2013			Bond Future	1	10,000,000	0.00 Member	Sell
14:34:13	R157	On 07/11/2013			Bond Future	1	10,000,000	11,482.78 Member	Buy
14:34:13	R157	On 01/08/2013			Bond Future	1	10,000,000	11,992.89 Member	Buy
Total for R157 Bond Future						4	40,000,000	23,475.67	
14:34:13	R186	On 01/08/2013			Bond Future	1	10,000,000	0.00 Member	Sell
14:34:13	R186	On 07/11/2013			Bond Future	1	10,000,000	0.00 Member	Sell
14:34:13	R186	On 07/11/2013			Bond Future	1	10,000,000	12,438.72 Member	Buy
14:34:13	R186	On 01/08/2013			Bond Future	1	10,000,000	12,264.78 Member	Buy
16:25:45	R186	On 01/08/2013			Bond Future	1	5,000,000	6,162.75 Member	Buy
16:25:45	R186	On 01/08/2013			Bond Future	1	26,000,000	0.00 Client	Sell
16:25:45	R186	On 01/08/2013			Bond Future	1	5,900,000	0.00 Client	Sell
16:25:45	R186	On 01/08/2013			Bond Future	1	30,000,000	36,976.52 Member	Buy
16:25:45	R186	On 01/08/2013			Bond Future	1	5,900,000	7,272.05 Member	Buy
16:25:45	R186	On 01/08/2013			Bond Future	1	58,200,000	71,734.44 Member	Buy
16:25:45	R186	On 01/08/2013			Bond Future	1	58,200,000	0.00 Client	Sell
16:25:45	R186	On 01/08/2013			Bond Future	1	30,000,000	0.00 Client	Sell
16:25:45	R186	On 01/08/2013			Bond Future	1	4,000,000	4,930.20 Member	Buy
16:25:45	R186	On 01/08/2013			Bond Future	1	5,000,000	0.00 Client	Sell
16:25:45	R186	On 01/08/2013			Bond Future	1	4,000,000	0.00 Client	Sell
16:25:45	R186	On 01/08/2013			Bond Future	1	3,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
16:25:45	R186	On 01/08/2013			Bond Future	1	1,600,000	1,972.08 Member	Buy
16:25:45	R186	On 01/08/2013			Bond Future	1	1,600,000	0.00 Client	Sell
16:25:45	R186	On 01/08/2013			Bond Future	1	3,000,000	3,697.65 Member	Buy
16:25:45	R186	On 01/08/2013			Bond Future	1	26,000,000	32,046.31 Member	Buy
Total for R186 Bond Future						20	307,400,000	189,495.50	
Grand Total for all Instruments						24	347,400,000	212,971.18	