



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 17/09/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
10:07:30	R157	On 07/11/2013			Bond Future	1	607,800,000	697,532.07 Member	Buy
10:07:30	R157	On 07/11/2013			Bond Future	1	5,200,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	700,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	6,000,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	900,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	100,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	8,300,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	900,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	700,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	500,000,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	800,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	900,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	900,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	9,500,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	400,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	1,800,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	100,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	2,000,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	3,100,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	34,700,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	1,400,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	4,600,000	0.00 Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	3,200,000	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
10:40:54	R157	On 07/11/2013			Bond Future	1	4,200,000	0.00	Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	2,500,000	0.00	Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	800,000	0.00	Client	Sell
10:40:54	R157	On 07/11/2013			Bond Future	1	5,300,000	0.00	Client	Sell
17:08:37	R157	On 07/11/2013			Bond Future	1	8,800,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>						<b>28</b>	<b>1,215,600,000</b>	<b>697,532.07</b>		
13:45:54	R186	On 06/02/2014			Bond Future	1	100,000	118.94	Member	Buy
13:45:54	R186	On 06/02/2014			Bond Future	1	100,000	0.00	Client	Sell
14:41:10	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Member	Sell
14:41:10	R186	On 07/11/2013			Bond Future	1	5,000,000	6,124.81	Member	Buy
14:50:25	R186	On 07/11/2013			Bond Future	1	5,000,000	6,123.70	Member	Buy
14:50:25	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Client	Sell
16:13:35	R186	On 07/11/2013			Bond Future	1	5,100,000	0.00	Client	Sell
16:13:35	R186	On 07/11/2013			Bond Future	1	5,100,000	6,253.34	Member	Buy
16:34:43	R186	On 07/11/2013			Bond Future	1	8,000,000	0.00	Member	Sell
16:34:43	R186	On 07/11/2013			Bond Future	1	8,000,000	9,829.01	Client	Buy
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>46,400,000</b>	<b>28,449.80</b>		
10:23:31	R203	On 07/11/2013			Bond Future	1	9,800,000	0.00	Member	Sell
10:23:31	R203	On 07/11/2013			Bond Future	1	139,600,000	147,608.99	Member	Buy
11:05:07	R203	On 07/11/2013			Bond Future	1	129,800,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>						<b>3</b>	<b>279,200,000</b>	<b>147,608.99</b>		
10:23:31	R204	On 07/11/2013			Bond Future	1	89,400,000	0.00	Client	Sell
10:23:31	R204	On 07/11/2013			Bond Future	1	95,100,000	101,609.53	Member	Buy
11:03:28	R204	On 07/11/2013			Bond Future	1	5,700,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>						<b>3</b>	<b>190,200,000</b>	<b>101,609.53</b>		
10:47:44	R209	On 07/11/2013			Bond Future	1	7,000,000	0.00	Member	Sell
10:47:44	R209	On 07/11/2013			Bond Future	1	7,000,000	5,275.32	Client	Buy

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value	Trade R(000's) Type	Buy/ Sell
<b>Total for R209 Bond Future</b>							<b>2</b>	<b>14,000,000</b>	<b>5,275.32</b>		
16:04:02	R210	On 07/11/2013			Bond Future	1	9,700,000	0.00	Member		Sell
16:04:02	R210	On 07/11/2013			Bond Future	1	9,700,000	15,030.16	Client		Buy
<b>Total for R210 Bond Future</b>							<b>2</b>	<b>19,400,000</b>	<b>15,030.16</b>		
<b>Grand Total for all Instruments</b>							<b>48</b>	<b>1,764,800,000</b>	<b>995,505.87</b>		