



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 04/01/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:58:47	IGOV	On 07/02/2013		Index Future	1	20,000	0.00	Client	Buy
8:58:47	IGOV	On 07/02/2013		Index Future	1	20,000	0.00	Client	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>		
11:11:05	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
11:11:05	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>100,000,000</b>	<b>0.00</b>		
13:18:49	R186	On 07/02/2013		Bond Future	1	2,700,000	0.00	Member	Sell
13:18:49	R186	On 07/02/2013		Bond Future	1	2,700,000	34,662.37	Client	Buy
13:18:49	R186	On 07/02/2013		Bond Future	1	19,200,000	0.00	Member	Sell
13:18:49	R186	On 07/02/2013		Bond Future	1	19,200,000	246,487.97	Client	Buy
13:18:49	R186	On 07/02/2013		Bond Future	1	3,000,000	0.00	Member	Sell
13:18:49	R186	On 07/02/2013		Bond Future	1	3,000,000	38,513.75	Client	Buy
13:18:49	R186	On 07/02/2013		Bond Future	1	27,300,000	0.00	Member	Sell
13:18:49	R186	On 07/02/2013		Bond Future	1	27,300,000	350,475.08	Client	Buy
13:18:49	R186	On 07/02/2013		Bond Future	1	63,600,000	0.00	Member	Sell
13:18:49	R186	On 07/02/2013		Bond Future	1	63,600,000	816,491.39	Client	Buy
13:18:49	R186	On 07/02/2013		Bond Future	1	50,200,000	0.00	Member	Sell
13:18:49	R186	On 07/02/2013		Bond Future	1	50,200,000	644,463.33	Client	Buy
13:18:49	R186	On 07/02/2013		Bond Future	1	2,200,000	0.00	Member	Sell

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13:18:49	R186	On 07/02/2013			Bond Future	1	2,200,000	28,243.41	Client	Buy
13:18:49	R186	On 07/02/2013			Bond Future	1	900,000	0.00	Member	Sell
13:18:49	R186	On 07/02/2013			Bond Future	1	900,000	11,554.12	Client	Buy
13:18:49	R186	On 07/02/2013			Bond Future	1	300,000	0.00	Member	Sell
13:18:49	R186	On 07/02/2013			Bond Future	1	300,000	3,851.37	Client	Buy
13:18:50	R186	On 07/02/2013			Bond Future	1	700,000	0.00	Member	Sell
13:18:50	R186	On 07/02/2013			Bond Future	1	700,000	8,986.54	Client	Buy
13:18:50	R186	On 07/02/2013			Bond Future	1	29,900,000	0.00	Member	Sell
13:18:50	R186	On 07/02/2013			Bond Future	1	29,900,000	383,853.66	Client	Buy
15:49:34	R186	On 07/02/2013			Bond Future	1	15,000,000	0.00	Member	Sell
15:49:34	R186	On 07/02/2013			Bond Future	1	5,000,000	63,952.92	Client	Buy
15:57:41	R186	On 07/02/2013			Bond Future	1	10,000,000	127,905.84	Client	Buy
<b>Total for R186 Bond Future</b>						<b>25</b>	<b>430,000,000</b>	<b>2,759,441.76</b>		
12:01:19	R212	On 07/02/2013			Bond Future	1	19,200,000	252,710.40	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	19,200,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	3,000,000	39,486.00	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	3,000,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	27,300,000	359,322.60	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	27,300,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	63,600,000	837,103.20	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	63,600,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	29,900,000	393,543.80	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	29,900,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	50,200,000	660,732.40	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	50,200,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	2,200,000	28,956.40	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	2,200,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	900,000	11,845.80	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	900,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	300,000	3,948.60	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	300,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	700,000	9,213.40	Member	Buy
12:01:19	R212	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
12:01:19	R212	On 07/02/2013			Bond Future	1	2,700,000	35,537.40	Member	Buy

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12:01:19	R212	On 07/02/2013		Bond Future	1	2,700,000	0.00	Client	Sell
<b>Total for R212 Bond Future</b>					<b>22</b>	<b>400,000,000</b>	<b>2,632,400.00</b>		
<b>Grand Total for all Instruments</b>					<b>51</b>	<b>930,040,000</b>	<b>5,391,841.76</b>		