



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 05/04/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:54:29	ALBI	On 02/05/2013		Index Future	1	80,000	0.00	Client	Sell
15:54:29	ALBI	On 02/05/2013		Index Future	1	80,000	0.00	Member	Buy
16:02:29	ALBI	On 02/05/2013		Index Future	1	20,000	0.00	Client	Buy
16:02:29	ALBI	On 02/05/2013		Index Future	1	80,000	0.00	Member	Sell
16:18:24	ALBI	On 02/05/2013		Index Future	1	60,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>					<b>5</b>	<b>320,000</b>	<b>0.00</b>		
16:37:35	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	4,000,000	0.00	Member	Buy
16:37:35	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	4,000,000	0.00	Client	Sell
16:37:35	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	36,000,000	0.00	Member	Buy
16:37:35	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	36,000,000	0.00	Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>4</b>	<b>80,000,000</b>	<b>0.00</b>		
14:46:10	R186	On 02/05/2013		Bond Future	1	9,000,000	119,064.04	Member	Buy
14:46:10	R186	On 02/05/2013		Bond Future	1	9,000,000	0.00	Member	Sell
14:46:10	R186	On 02/05/2013		Bond Future	1	9,000,000	0.00	Client	Sell
14:46:10	R186	On 02/05/2013		Bond Future	1	9,000,000	119,064.04	Client	Buy
16:24:04	R186	On 02/05/2013		Bond Future	1	52,500,000	0.00	Client	Sell
16:24:04	R186	On 02/05/2013		Bond Future	1	105,000,000	1,386,063.11	Member	Buy
16:40:46	R186	On 02/05/2013		Bond Future	1	52,500,000	0.00	Client	Sell
17:08:44	R186	On 01/08/2013		Bond Future	1	78,000,000	996,386.90	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:08:44	R186	On 01/08/2013			Bond Future	1	78,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>9</b>	<b>402,000,000</b>	<b>2,620,578.09</b>		
17:08:44	R203	On 01/08/2013			Bond Future	1	124,900,000	0.00	Client	Sell
17:08:44	R203	On 01/08/2013			Bond Future	1	124,900,000	1,396,390.87	Client	Buy
<b>Total for R203 Bond Future</b>						<b>2</b>	<b>249,800,000</b>	<b>1,396,390.87</b>		
17:08:44	R208	On 01/08/2013			Bond Future	1	78,000,000	810,235.76	Client	Buy
17:08:44	R208	On 01/08/2013			Bond Future	1	78,000,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>156,000,000</b>	<b>810,235.76</b>		
<b>Grand Total for all Instruments</b>						<b>22</b>	<b>888,120,000</b>	<b>4,827,204.72</b>		