



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 30/04/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:48:14	ALBI	On 02/05/2013		Index Future	1	1,000,000	0.00	Client	Buy
9:48:14	ALBI	On 01/08/2013		Index Future	1	1,000,000	0.00	Client	Sell
9:48:14	ALBI	On 02/05/2013		Index Future	1	1,000,000	0.00	Member	Sell
9:48:14	ALBI	On 01/08/2013		Index Future	1	1,000,000	0.00	Member	Buy
13:44:14	ALBI	On 01/08/2013		Index Future	1	1,420,000	0.00	Client	Sell
13:44:14	ALBI	On 02/05/2013		Index Future	1	1,420,000	0.00	Client	Buy
13:44:14	ALBI	On 01/08/2013		Index Future	1	1,270,000	0.00	Client	Buy
13:44:14	ALBI	On 02/05/2013		Index Future	1	1,270,000	0.00	Client	Sell
13:59:34	ALBI	On 02/05/2013		Index Future	1	80,000	0.00	Client	Buy
13:59:34	ALBI	On 01/08/2013		Index Future	1	80,000	0.00	Client	Sell
13:59:34	ALBI	On 02/05/2013		Index Future	1	80,000	0.00	Member	Sell
13:59:34	ALBI	On 01/08/2013		Index Future	1	80,000	0.00	Member	Buy
14:16:11	ALBI	On 02/05/2013		Index Future	1	20,000	0.00	Client	Sell
14:16:11	ALBI	On 02/05/2013		Index Future	1	80,000	0.00	Member	Buy
14:16:18	ALBI	On 01/08/2013		Index Future	1	20,000	0.00	Client	Buy
14:16:18	ALBI	On 01/08/2013		Index Future	1	80,000	0.00	Member	Sell
17:10:28	ALBI	On 01/08/2013		Index Future	1	150,000	0.00	Client	Buy
17:10:55	ALBI	On 02/05/2013		Index Future	1	150,000	0.00	Client	Sell
17:11:30	ALBI	On 01/08/2013		Index Future	1	60,000	0.00	Client	Buy
17:11:53	ALBI	On 02/05/2013		Index Future	1	60,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>20</b>	<b>10,320,000</b>	<b>0.00</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:18:38	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Member	Buy
15:18:38	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Client	Sell
15:20:46	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Member	Sell
15:20:46	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Member	Buy
<b>Total for GOVI GOVI</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>		
15:20:06	IGOV	On 01/08/2013			Index Future	1	30,000	0.00	Member	Buy
15:20:06	IGOV	On 01/08/2013			Index Future	1	30,000	0.00	Client	Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>60,000</b>	<b>0.00</b>		
9:37:36	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
9:37:36	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>2</b>	<b>200,000,000</b>	<b>0.00</b>		
12:48:59	R186	On 01/08/2013			Bond Future	1	1,000,000	13,408.08	Client	Buy
12:48:59	R186	On 01/08/2013			Bond Future	1	1,000,000	0.00	Member	Sell
13:13:09	R186	On 01/08/2013			Bond Future	1	2,800,000	0.00	Member	Sell
13:13:09	R186	On 01/08/2013			Bond Future	1	2,800,000	37,519.49	Client	Buy
13:41:02	R186	On 01/08/2013			Bond Future	1	10,000,000	0.00	Client	Sell
13:41:02	R186	On 01/08/2013			Bond Future	1	10,000,000	133,766.07	Member	Buy
14:16:08	R186	On 01/08/2013			Bond Future	1	100,000,000	0.00	Client	Sell
14:16:08	R186	On 01/08/2013			Bond Future	1	100,000,000	1,336,568.40	Member	Buy
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>227,600,000</b>	<b>1,521,262.04</b>		
<b>Grand Total for all Instruments</b>						<b>36</b>	<b>438,020,000</b>	<b>1,521,262.04</b>		