



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 27/03/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:25:28	R186	On 02/05/2013		Bond Future	1	500,000	0.00	Member	Sell
9:25:28	R186	On 02/05/2013		Bond Future	1	500,000	6,491.72	Client	Buy
9:42:47	R186	On 02/05/2013		Bond Future	1	500,000	0.00	Member	Sell
9:42:47	R186	On 02/05/2013		Bond Future	1	500,000	6,485.52	Client	Buy
10:36:51	R186	On 07/11/2013		Bond Future	1	6,000,000	0.00	Member	Sell
10:36:51	R186	On 07/11/2013		Bond Future	1	6,000,000	76,819.24	Client	Buy
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>14,000,000</b>	<b>89,796.48</b>		
13:08:32	R203	On 02/05/2013		Bond Future	1	2,000,000	0.00	Client	Sell
13:08:32	R203	On 02/05/2013		Bond Future	1	11,800,000	129,520.40	Member	Buy
13:27:26	R203	On 02/05/2013		Bond Future	1	4,600,000	0.00	Client	Sell
13:27:26	R203	On 02/05/2013		Bond Future	1	700,000	0.00	Client	Sell
13:27:26	R203	On 02/05/2013		Bond Future	1	1,800,000	0.00	Client	Sell
13:27:26	R203	On 02/05/2013		Bond Future	1	1,800,000	0.00	Client	Sell
13:27:26	R203	On 02/05/2013		Bond Future	1	900,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>					<b>7</b>	<b>23,600,000</b>	<b>129,520.40</b>		
11:10:49	R209	On 02/05/2013		Bond Future	1	150,000,000	1,197,680.40	Client	Buy
11:10:49	R209	On 02/05/2013		Bond Future	1	150,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R209 Bond Future				2	300,000,000	1,197,680.40		
	Grand Total for all Instruments				15	337,600,000	1,416,997.28		