



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 09/05/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:41:34	ILBI	On 01/08/2013			Index Future	1	30,000	0.00	Client	Sell
12:41:34	ILBI	On 01/08/2013			Index Future	1	30,000	0.00	Client	Buy
Total for ILBI Index Future						2	60,000	0.00		
11:05:48	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
11:05:48	JIBAR FUTURE	On 19/06/2013			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
17:03:25	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
17:03:25	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	400,000,000	0.00		
12:02:52	R023	On 01/08/2013			Bond Future	1	200,000,000	0.00	Client	Sell
12:02:52	R023	On 01/08/2013			Bond Future	1	200,000,000	2,295,963.80	Member	Buy
Total for R023 Bond Future						2	400,000,000	2,295,963.80		
15:50:42	R157	On 01/08/2013			Bond Future	1	9,700,000	118,558.39	Member	Buy
15:50:42	R157	On 01/08/2013			Bond Future	1	9,700,000	0.00	Member	Sell
Total for R157 Bond Future						2	19,400,000	118,558.39		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:48:28	R186	On 01/08/2013			Bond Future	1	2,000,000	0.00	Member	Sell
8:48:28	R186	On 01/08/2013			Bond Future	1	2,000,000	26,788.69	Client	Buy
15:53:03	R186	On 01/08/2013			Bond Future	1	12,800,000	173,234.07	Member	Buy
15:53:03	R186	On 01/08/2013			Bond Future	1	12,800,000	0.00	Member	Sell
Total for R186 Bond Future						4	29,600,000	200,022.77		
15:50:42	R203	On 01/08/2013			Bond Future	1	7,000,000	79,560.84	Member	Buy
15:50:42	R203	On 01/08/2013			Bond Future	1	7,000,000	0.00	Member	Sell
Total for R203 Bond Future						2	14,000,000	79,560.84		
15:53:03	R204	On 01/08/2013			Bond Future	1	4,800,000	53,852.28	Member	Buy
15:53:03	R204	On 01/08/2013			Bond Future	1	4,800,000	0.00	Member	Sell
Total for R204 Bond Future						2	9,600,000	53,852.28		
15:53:03	R207	On 01/08/2013			Bond Future	1	4,400,000	47,746.26	Member	Buy
15:53:03	R207	On 01/08/2013			Bond Future	1	4,400,000	0.00	Member	Sell
Total for R207 Bond Future						2	8,800,000	47,746.26		
15:53:03	R208	On 01/08/2013			Bond Future	1	10,500,000	113,594.46	Member	Buy
15:53:03	R208	On 01/08/2013			Bond Future	1	10,500,000	0.00	Member	Sell
Total for R208 Bond Future						2	21,000,000	113,594.46		
15:53:03	R209	On 01/08/2013			Bond Future	1	6,100,000	53,723.21	Member	Buy
15:53:03	R209	On 01/08/2013			Bond Future	1	6,100,000	0.00	Member	Sell
Total for R209 Bond Future						2	12,200,000	53,723.21		
15:53:03	R213	On 01/08/2013			Bond Future	1	8,700,000	87,493.19	Member	Buy
15:53:03	R213	On 01/08/2013			Bond Future	1	8,700,000	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 R213 Bond Future						2	17,400,000	87,493.19		
15:53:03	R214	On 01/08/2013			Bond Future	1	9,800,000	87,883.28	Member	Buy
15:53:03	R214	On 01/08/2013			Bond Future	1	9,800,000	0.00	Member	Sell
Total for R214 Bond Future						2	19,600,000	87,883.28		
Grand Total for all Instruments						28	951,660,000	3,138,398.47		