



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 26/03/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:57:11	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
8:57:11	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
13:30:44	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	200,000,000	0.00	Client	Sell
13:30:44	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	200,000,000	0.00	Member	Buy
15:32:20	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	150,000,000	0.00	Client	Buy
15:32:20	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	150,000,000	0.00	Member	Sell
15:34:37	JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	1	50,000,000	0.00	Client	Buy
15:34:37	JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					8	1,000,000,000	0.00		
13:51:16	R202	On 02/05/2013		Bond Future	1	240,000,000	5,229,761.76	Member	Buy
13:51:16	R202	On 02/05/2013		Bond Future	1	78,000,000	0.00	Client	Sell
13:59:26	R202	On 02/05/2013		Bond Future	1	162,000,000	0.00	Client	Sell
15:41:09	R202	On 02/05/2013		Bond Future	1	202,500,000	4,417,456.50	Member	Buy
15:41:09	R202	On 02/05/2013		Bond Future	1	202,500,000	0.00	Client	Sell
15:41:09	R202	On 02/05/2013		Bond Future	1	202,500,000	0.00	Member	Sell
15:41:09	R202	On 02/05/2013		Bond Future	1	202,500,000	4,417,456.50	Client	Buy
15:41:09	R202	On 02/05/2013		Bond Future	1	202,500,000	4,417,740.00	Member	Buy
15:41:09	R202	On 02/05/2013		Bond Future	1	202,500,000	0.00	Client	Sell
15:41:09	R202	On 02/05/2013		Bond Future	1	97,500,000	2,127,060.00	Member	Buy
15:41:09	R202	On 02/05/2013		Bond Future	1	97,500,000	0.00	Client	Sell

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R202 Bond Future							11	1,890,000,000	20,609,474.76		
15:34:37	R203	On 06/02/2014	5.95	Call	Bond Future	1	1,600,000	0.00	Client	Buy	
15:34:37	R203	On 06/02/2014	5.95	Call	Bond Future	1	1,600,000	0.00	Member	Sell	
Total for R203 Bond Future							2	3,200,000	0.00		
Grand Total for all Instruments							21	2,893,200,000	20,609,474.76		