



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 04/04/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:29:59	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
10:29:59	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
8:25:01	R186	On 02/05/2013		Bond Future	1	100,000,000	1,307,535.80	Client	Buy
8:25:01	R186	On 02/05/2013		Bond Future	1	100,000,000	0.00	Member	Sell
10:19:23	R186	On 02/05/2013		Bond Future	1	500,000	6,534.52	Member	Buy
10:19:23	R186	On 02/05/2013		Bond Future	1	500,000	0.00	Client	Sell
10:20:18	R186	On 02/05/2013		Bond Future	1	7,400,000	0.00	Member	Sell
10:20:18	R186	On 02/05/2013		Bond Future	1	7,400,000	0.00	Member	Sell
10:20:18	R186	On 02/05/2013		Bond Future	1	7,400,000	96,530.58	Member	Buy
10:20:18	R186	On 02/05/2013		Bond Future	1	7,400,000	96,530.58	Member	Buy
10:20:18	R186	On 02/05/2013		Bond Future	1	7,000,000	0.00	Client	Sell
10:20:18	R186	On 02/05/2013		Bond Future	1	7,400,000	96,530.58	Client	Buy
10:20:18	R186	On 02/05/2013		Bond Future	1	7,400,000	96,530.58	Client	Buy
10:20:18	R186	On 02/05/2013		Bond Future	1	7,000,000	0.00	Client	Sell
10:32:13	R186	On 02/05/2013		Bond Future	1	400,000	0.00	Client	Sell
10:32:33	R186	On 02/05/2013		Bond Future	1	400,000	0.00	Client	Sell
11:50:48	R186	On 02/05/2013		Bond Future	1	100,000,000	1,307,535.80	Client	Buy
11:50:48	R186	On 02/05/2013		Bond Future	1	100,000,000	0.00	Member	Sell
13:59:44	R186	On 02/05/2013		Bond Future	1	99,000,000	1,295,319.47	Member	Buy
13:59:44	R186	On 02/05/2013		Bond Future	1	11,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:29:41	R186	On 02/05/2013			Bond Future	1	66,000,000	0.00	Client	Sell
14:29:41	R186	On 02/05/2013			Bond Future	1	22,000,000	0.00	Client	Sell
16:58:03	R186	On 02/05/2013			Bond Future	1	30,000,000	393,575.10	Member	Buy
16:58:03	R186	On 02/05/2013			Bond Future	1	15,000,000	0.00	Client	Sell
17:08:44	R186	On 02/05/2013			Bond Future	1	15,000,000	0.00	Client	Sell
17:19:56	R186	On 02/05/2013			Bond Future	1	5,000,000	65,672.75	Member	Buy
17:19:56	R186	On 02/05/2013			Bond Future	1	2,500,000	0.00	Client	Sell
17:28:26	R186	On 02/05/2013			Bond Future	1	2,500,000	0.00	Client	Sell
Total for R186 Bond Future						26	728,200,000	4,762,295.76		
Grand Total for all Instruments						28	828,200,000	4,762,295.76		