



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 17/04/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:31:57	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	80,000,000	0.00	Member	Buy
9:31:57	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	80,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	160,000,000	0.00		
10:30:59	R023	On 01/08/2013		Bond Future	1	1,000,000	11,251.11	Member	Buy
10:30:59	R023	On 01/08/2013		Bond Future	1	1,000,000	0.00	Client	Sell
11:45:37	R023	On 01/08/2013		Bond Future	1	1,000,000	0.00	Member	Sell
11:45:37	R023	On 02/05/2013		Bond Future	1	1,000,000	11,075.85	Member	Buy
11:45:37	R023	On 01/08/2013		Bond Future	1	1,000,000	11,251.11	Client	Buy
11:45:37	R023	On 02/05/2013		Bond Future	1	1,000,000	0.00	Client	Sell
Total for R023 Bond Future					6	6,000,000	33,578.08		
10:14:17	R157	On 02/05/2013		Bond Future	1	15,000,000	0.00	Member	Sell
10:14:17	R157	On 02/05/2013		Bond Future	1	11,600,000	139,069.58	Client	Buy
10:58:49	R157	On 02/05/2013		Bond Future	1	3,400,000	40,761.77	Client	Buy
Total for R157 Bond Future					3	30,000,000	179,831.36		
12:53:10	R186	On 02/05/2013		Bond Future	1	124,000,000	1,676,406.84	Member	Buy
12:53:10	R186	On 02/05/2013		Bond Future	1	2,500,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:14:22	R186	On 02/05/2013			Bond Future	1	18,000,000	0.00	Client	Sell
13:14:22	R186	On 02/05/2013			Bond Future	1	93,000,000	0.00	Client	Sell
13:14:22	R186	On 02/05/2013			Bond Future	1	6,500,000	0.00	Client	Sell
13:14:22	R186	On 02/05/2013			Bond Future	1	4,000,000	0.00	Client	Sell
14:31:01	R186	On 02/05/2013			Bond Future	1	18,000,000	243,286.88	Member	Buy
14:31:01	R186	On 02/05/2013			Bond Future	1	18,000,000	0.00	Client	Sell
Total for R186 Bond Future						8	284,000,000	1,919,693.72		
9:55:50	R204	On 02/05/2013			Bond Future	1	140,000,000	1,578,971.10	Client	Buy
9:55:50	R204	On 02/05/2013			Bond Future	1	230,000,000	0.00	Member	Sell
10:14:45	R204	On 02/05/2013			Bond Future	1	90,000,000	1,015,052.85	Client	Buy
Total for R204 Bond Future						3	460,000,000	2,594,023.95		
10:37:20	R208	On 02/05/2013			Bond Future	1	6,000,000	62,519.53	Member	Buy
10:37:20	R208	On 02/05/2013			Bond Future	1	6,000,000	0.00	Client	Sell
12:30:03	R208	On 02/05/2013			Bond Future	1	500,000	5,222.79	Client	Buy
12:30:03	R208	On 02/05/2013			Bond Future	1	500,000	0.00	Member	Sell
Total for R208 Bond Future						4	13,000,000	67,742.33		
Grand Total for all Instruments						26	953,000,000	4,794,869.43		