



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 18/04/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:08:43	JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
10:08:43	JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
11:59:03	R023	On 02/05/2013		Bond Future	1	15,000,000	167,067.86	Member	Buy
11:59:03	R023	On 02/05/2013		Bond Future	1	15,000,000	0.00	Client	Sell
Total for R023 Bond Future					2	30,000,000	167,067.86		
10:43:41	R157	On 02/05/2013		Bond Future	1	9,500,000	113,918.43	Member	Buy
10:43:41	R157	On 02/05/2013		Bond Future	1	9,500,000	0.00	Member	Sell
Total for R157 Bond Future					2	19,000,000	113,918.43		
10:43:41	R186	On 02/05/2013		Bond Future	1	26,900,000	0.00	Member	Sell
10:43:41	R186	On 02/05/2013		Bond Future	1	12,900,000	174,885.91	Member	Buy
10:43:41	R186	On 02/05/2013		Bond Future	1	26,900,000	366,005.09	Client	Buy
10:43:41	R186	On 02/05/2013		Bond Future	1	12,900,000	0.00	Member	Sell
11:54:45	R186	On 02/05/2013		Bond Future	1	15,000,000	203,751.69	Member	Buy
11:54:45	R186	On 02/05/2013		Bond Future	1	15,000,000	0.00	Client	Sell
13:21:00	R186	On 02/05/2013		Bond Future	1	100,000,000	1,358,344.60	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:21:00	R186	On 02/05/2013			Bond Future	1	100,000,000	0.00	Client	Sell
14:05:15	R186	On 02/05/2013			Bond Future	1	750,000,000	10,157,508.75	Member	Buy
14:05:15	R186	On 02/05/2013			Bond Future	1	319,400,000	0.00	Client	Sell
15:20:57	R186	On 02/05/2013			Bond Future	1	6,700,000	0.00	Client	Sell
15:20:58	R186	On 02/05/2013			Bond Future	1	18,700,000	0.00	Client	Sell
15:20:58	R186	On 02/05/2013			Bond Future	1	1,400,000	0.00	Client	Sell
15:20:58	R186	On 02/05/2013			Bond Future	1	301,700,000	0.00	Client	Sell
15:20:58	R186	On 02/05/2013			Bond Future	1	4,600,000	0.00	Client	Sell
15:20:58	R186	On 02/05/2013			Bond Future	1	48,500,000	0.00	Client	Sell
15:20:58	R186	On 02/05/2013			Bond Future	1	49,000,000	0.00	Client	Sell
Total for R186 Bond Future						17	1,809,600,000	12,260,496.03		
10:43:41	R203	On 02/05/2013			Bond Future	1	37,400,000	415,776.92	Member	Buy
10:43:41	R203	On 02/05/2013			Bond Future	1	7,000,000	77,760.54	Member	Buy
10:43:41	R203	On 02/05/2013			Bond Future	1	37,400,000	0.00	Client	Sell
10:43:41	R203	On 02/05/2013			Bond Future	1	7,000,000	0.00	Member	Sell
15:02:22	R203	On 02/05/2013			Bond Future	1	1,900,000	0.00	Member	Sell
15:02:22	R203	On 02/05/2013			Bond Future	1	700,000	7,773.79	Client	Buy
15:40:01	R203	On 02/05/2013			Bond Future	1	900,000	9,994.87	Client	Buy
15:40:01	R203	On 02/05/2013			Bond Future	1	300,000	3,331.62	Client	Buy
Total for R203 Bond Future						8	92,600,000	514,637.75		
10:43:41	R204	On 02/05/2013			Bond Future	1	4,800,000	54,282.85	Member	Buy
10:43:41	R204	On 02/05/2013			Bond Future	1	4,800,000	0.00	Member	Sell
16:16:13	R204	On 02/05/2013			Bond Future	1	20,100,000	227,063.87	Member	Buy
16:16:13	R204	On 02/05/2013			Bond Future	1	20,100,000	0.00	Member	Sell
16:16:13	R204	On 02/05/2013			Bond Future	1	20,100,000	227,063.87	Client	Buy
16:16:13	R204	On 02/05/2013			Bond Future	1	3,200,000	0.00	Client	Sell
16:50:15	R204	On 02/05/2013			Bond Future	1	16,900,000	0.00	Client	Sell
Total for R204 Bond Future						7	90,000,000	508,410.60		
10:43:41	R207	On 02/05/2013			Bond Future	1	24,400,000	0.00	Member	Sell

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10:43:41	R207	On 02/05/2013			Bond Future	1	4,400,000	47,881.07	Member	Buy
10:43:41	R207	On 02/05/2013			Bond Future	1	24,400,000	266,029.78	Client	Buy
10:43:41	R207	On 02/05/2013			Bond Future	1	4,400,000	0.00	Member	Sell
Total for R207 Bond Future						4	57,600,000	313,910.85		
10:52:09	R208	On 02/05/2013			Bond Future	1	10,500,000	109,822.68	Member	Buy
10:52:09	R208	On 02/05/2013			Bond Future	1	10,500,000	0.00	Member	Sell
Total for R208 Bond Future						2	21,000,000	109,822.68		
10:43:41	R209	On 02/05/2013			Bond Future	1	6,200,000	52,961.41	Member	Buy
10:43:41	R209	On 02/05/2013			Bond Future	1	6,200,000	0.00	Member	Sell
15:02:22	R209	On 02/05/2013			Bond Future	1	2,500,000	21,391.07	Member	Buy
15:02:22	R209	On 02/05/2013			Bond Future	1	900,000	0.00	Client	Sell
15:52:07	R209	On 02/05/2013			Bond Future	1	1,200,000	0.00	Client	Sell
15:52:07	R209	On 02/05/2013			Bond Future	1	400,000	0.00	Client	Sell
Total for R209 Bond Future						6	17,400,000	74,352.48		
10:43:41	R213	On 02/05/2013			Bond Future	1	8,700,000	84,332.86	Member	Buy
10:43:41	R213	On 02/05/2013			Bond Future	1	8,700,000	0.00	Member	Sell
15:02:22	R213	On 02/05/2013			Bond Future	1	41,400,000	401,505.11	Member	Buy
15:02:22	R213	On 02/05/2013			Bond Future	1	6,000,000	0.00	Client	Sell
15:51:20	R213	On 02/05/2013			Bond Future	1	17,000,000	0.00	Client	Sell
15:51:20	R213	On 02/05/2013			Bond Future	1	2,400,000	0.00	Client	Sell
15:51:20	R213	On 02/05/2013			Bond Future	1	6,800,000	0.00	Client	Sell
15:51:20	R213	On 02/05/2013			Bond Future	1	9,200,000	0.00	Client	Sell
16:16:13	R213	On 02/05/2013			Bond Future	1	11,200,000	0.00	Member	Sell
16:16:13	R213	On 02/05/2013			Bond Future	1	1,800,000	17,458.09	Client	Buy
16:50:53	R213	On 02/05/2013			Bond Future	1	9,400,000	91,170.04	Client	Buy
Total for R213 Bond Future						11	122,600,000	594,466.09		
10:43:41	R214	On 02/05/2013			Bond Future	1	9,800,000	85,572.75	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:43:41	R214	On 02/05/2013		Bond Future	1	9,800,000	0.00	Member	Sell
Total for R214 Bond Future					2	19,600,000	85,572.75		
Grand Total for all Instruments					63	2,379,400,000	14,742,655.52		