



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 06/06/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:36:34	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	40,000,000	0.00	Member	Sell
12:36:34	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	40,000,000	0.00	Client	Buy
15:58:08	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
15:58:08	JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
15:58:08	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
15:58:08	JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					6	480,000,000	0.00		
9:01:25	R157	On 01/08/2013		Bond Future	1	20,000,000	239,131.74	Client	Buy
9:01:25	R157	On 01/08/2013		Bond Future	1	55,000,000	0.00	Member	Sell
9:09:23	R157	On 01/08/2013		Bond Future	1	35,000,000	418,480.55	Client	Buy
12:26:41	R157	On 01/08/2013		Bond Future	1	19,900,000	0.00	Client	Sell
12:26:41	R157	On 01/08/2013		Bond Future	1	23,900,000	286,294.44	Member	Buy
14:03:28	R157	On 01/08/2013		Bond Future	1	8,100,000	0.00	Member	Sell
14:03:28	R157	On 01/08/2013		Bond Future	1	2,000,000	23,930.31	Client	Buy
14:09:14	R157	On 01/08/2013		Bond Future	1	2,000,000	23,930.31	Client	Buy
14:09:14	R157	On 01/08/2013		Bond Future	1	600,000	7,179.09	Client	Buy
14:09:14	R157	On 01/08/2013		Bond Future	1	2,000,000	23,930.31	Client	Buy
14:09:14	R157	On 01/08/2013		Bond Future	1	1,500,000	17,947.73	Client	Buy
16:09:14	R157	On 01/08/2013		Bond Future	1	4,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R157 Bond Future						12	174,000,000	1,040,824.48		
16:22:53	R186	On 01/08/2013			Bond Future	1	1,500,000	18,922.64	Client	Buy
16:22:53	R186	On 01/08/2013			Bond Future	1	50,000,000	0.00	Member	Sell
16:52:37	R186	On 01/08/2013			Bond Future	1	2,500,000	31,537.73	Client	Buy
16:52:37	R186	On 01/08/2013			Bond Future	1	2,500,000	31,537.73	Client	Buy
16:52:37	R186	On 01/08/2013			Bond Future	1	5,900,000	74,429.04	Client	Buy
16:52:37	R186	On 01/08/2013			Bond Future	1	14,000,000	176,611.27	Client	Buy
16:52:37	R186	On 01/08/2013			Bond Future	1	14,200,000	179,134.29	Client	Buy
16:52:37	R186	On 01/08/2013			Bond Future	1	900,000	11,353.58	Client	Buy
16:52:37	R186	On 01/08/2013			Bond Future	1	300,000	3,784.53	Client	Buy
16:52:37	R186	On 01/08/2013			Bond Future	1	6,400,000	80,736.58	Client	Buy
16:52:37	R186	On 01/08/2013			Bond Future	1	1,800,000	22,707.16	Client	Buy
Total for R186 Bond Future						11	100,000,000	630,754.55		
Grand Total for all Instruments						29	754,000,000	1,671,579.03		