



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 18/01/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:22:03	ALBI	On 07/02/2013			Index Future	1	30,000	0.00	Client	Buy
9:22:03	ALBI	On 07/02/2013			Index Future	1	20,000	0.00	Client	Sell
10:52:01	ALBI	On 07/02/2013			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future						3	60,000	0.00		
15:05:01	R157	On 02/05/2013			Bond Future	1	5,000,000	59,877.86	Client	Buy
15:05:01	R157	On 02/05/2013			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R157 Bond Future						2	10,000,000	59,877.86		
8:50:07	R186	On 07/02/2013			Bond Future	1	53,400,000	695,884.88	Client	Buy
8:50:07	R186	On 07/02/2013			Bond Future	1	53,400,000	0.00	Client	Sell
9:15:57	R186	On 07/02/2013	7.00	Call	Bond Future	1	68,300,000	0.00	Client	Buy
9:15:57	R186	On 07/02/2013	7.00	Call	Bond Future	1	68,300,000	0.00	Client	Sell
9:15:57	R186	On 07/02/2013	8.32	Put	Bond Future	1	66,700,000	0.00	Client	Buy
9:15:57	R186	On 07/02/2013	8.32	Put	Bond Future	1	66,700,000	0.00	Client	Sell
9:28:29	R186	On 07/02/2013	7.00	Call	Bond Future	1	68,300,000	0.00	Client	Buy
9:28:29	R186	On 07/02/2013	7.00	Call	Bond Future	1	68,300,000	0.00	Client	Sell
9:39:40	R186	On 07/02/2013	8.32	Put	Bond Future	1	66,700,000	0.00	Client	Buy
9:39:40	R186	On 07/02/2013	8.32	Put	Bond Future	1	66,700,000	0.00	Client	Sell
9:45:37	R186	On 07/02/2013	7.00	Call	Bond Future	1	68,300,000	0.00	Client	Buy
9:45:37	R186	On 07/02/2013	7.00	Call	Bond Future	1	68,300,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:45:37	R186	On 07/02/2013	8.32	Put	Bond Future	1	66,700,000	0.00	Client	Buy
9:45:37	R186	On 07/02/2013	8.32	Put	Bond Future	1	66,700,000	0.00	Client	Sell
15:22:16	R186	On 07/02/2013			Bond Future	1	10,000,000	0.00	Member	Sell
15:22:16	R186	On 07/02/2013			Bond Future	1	3,300,000	42,816.03	Client	Buy
15:42:10	R186	On 07/02/2013			Bond Future	1	6,700,000	86,929.52	Client	Buy
16:30:37	R186	On 02/05/2013			Bond Future	1	33,600,000	0.00	Member	Sell
16:30:37	R186	On 02/05/2013			Bond Future	1	33,600,000	442,049.19	Client	Buy
16:30:37	R186	On 02/05/2013			Bond Future	1	35,000,000	0.00	Member	Sell
16:30:37	R186	On 02/05/2013			Bond Future	1	35,000,000	460,467.91	Client	Buy
16:30:37	R186	On 02/05/2013			Bond Future	1	5,200,000	0.00	Member	Sell
16:30:37	R186	On 02/05/2013			Bond Future	1	5,200,000	68,412.38	Client	Buy
16:30:37	R186	On 02/05/2013			Bond Future	1	47,700,000	0.00	Member	Sell
16:30:37	R186	On 02/05/2013			Bond Future	1	47,700,000	627,551.98	Client	Buy
16:30:37	R186	On 02/05/2013			Bond Future	1	52,400,000	0.00	Member	Sell
16:30:37	R186	On 02/05/2013			Bond Future	1	52,400,000	689,386.24	Client	Buy
16:30:37	R186	On 02/05/2013			Bond Future	1	111,300,000	0.00	Member	Sell
16:30:37	R186	On 02/05/2013			Bond Future	1	111,300,000	1,464,287.95	Client	Buy
16:30:37	R186	On 02/05/2013			Bond Future	1	87,800,000	0.00	Member	Sell
16:30:37	R186	On 02/05/2013			Bond Future	1	87,800,000	1,155,116.64	Client	Buy
16:30:38	R186	On 02/05/2013			Bond Future	1	3,900,000	0.00	Member	Sell
16:30:38	R186	On 02/05/2013			Bond Future	1	3,900,000	51,309.28	Client	Buy
16:30:38	R186	On 02/05/2013			Bond Future	1	1,600,000	0.00	Member	Sell
16:30:38	R186	On 02/05/2013			Bond Future	1	1,600,000	21,049.96	Client	Buy
16:30:38	R186	On 02/05/2013			Bond Future	1	500,000	0.00	Member	Sell
16:30:38	R186	On 02/05/2013			Bond Future	1	500,000	6,578.11	Client	Buy
16:30:38	R186	On 02/05/2013			Bond Future	1	1,200,000	0.00	Member	Sell
16:30:38	R186	On 02/05/2013			Bond Future	1	1,200,000	15,787.47	Client	Buy
16:30:38	R186	On 02/05/2013			Bond Future	1	4,800,000	0.00	Member	Sell
16:30:38	R186	On 02/05/2013			Bond Future	1	4,800,000	63,149.88	Client	Buy
Total for R186 Bond Future						41	1,706,800,000	5,890,777.44		
16:28:55	R207	On 07/02/2013			Bond Future	1	3,100,000	0.00	Member	Sell
16:28:55	R207	On 07/02/2013			Bond Future	1	3,100,000	32,895.58	Client	Buy
16:28:55	R207	On 07/02/2013			Bond Future	1	3,600,000	0.00	Member	Sell
16:28:55	R207	On 07/02/2013			Bond Future	1	3,600,000	38,201.31	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:28:55	R207	On 07/02/2013			Bond Future	1	27,600,000	0.00	Member	Sell
16:28:55	R207	On 07/02/2013			Bond Future	1	27,600,000	292,876.74	Client	Buy
16:28:55	R207	On 07/02/2013			Bond Future	1	91,900,000	0.00	Member	Sell
16:28:55	R207	On 07/02/2013			Bond Future	1	91,900,000	975,194.64	Client	Buy
16:28:56	R207	On 07/02/2013			Bond Future	1	4,400,000	0.00	Member	Sell
16:28:56	R207	On 07/02/2013			Bond Future	1	4,400,000	46,690.49	Client	Buy
16:28:56	R207	On 07/02/2013			Bond Future	1	38,700,000	0.00	Member	Sell
16:28:56	R207	On 07/02/2013			Bond Future	1	38,700,000	410,664.12	Client	Buy
16:28:56	R207	On 07/02/2013			Bond Future	1	76,700,000	0.00	Member	Sell
16:28:56	R207	On 07/02/2013			Bond Future	1	76,700,000	813,900.21	Client	Buy
16:28:56	R207	On 07/02/2013			Bond Future	1	1,200,000	0.00	Member	Sell
16:28:56	R207	On 07/02/2013			Bond Future	1	1,200,000	12,733.77	Client	Buy
16:28:56	R207	On 07/02/2013			Bond Future	1	1,400,000	0.00	Member	Sell
16:28:56	R207	On 07/02/2013			Bond Future	1	1,400,000	14,856.07	Client	Buy
16:28:56	R207	On 07/02/2013			Bond Future	1	700,000	0.00	Member	Sell
16:28:56	R207	On 07/02/2013			Bond Future	1	700,000	7,428.03	Client	Buy
16:28:56	R207	On 07/02/2013			Bond Future	1	1,400,000	0.00	Member	Sell
16:28:56	R207	On 07/02/2013			Bond Future	1	1,400,000	14,856.07	Client	Buy
16:28:56	R207	On 07/02/2013			Bond Future	1	1,500,000	0.00	Member	Sell
16:28:56	R207	On 07/02/2013			Bond Future	1	1,500,000	15,917.21	Client	Buy
16:28:56	R207	On 07/02/2013			Bond Future	1	67,500,000	0.00	Member	Sell
16:28:56	R207	On 07/02/2013			Bond Future	1	67,500,000	716,274.63	Client	Buy
Total for R207 Bond Future						26	639,400,000	3,392,488.88		
16:28:57	R209	On 07/02/2013			Bond Future	1	3,900,000	32,743.77	Member	Buy
16:28:57	R209	On 07/02/2013			Bond Future	1	3,900,000	0.00	Client	Sell
16:28:57	R209	On 07/02/2013			Bond Future	1	28,400,000	238,441.80	Member	Buy
16:28:57	R209	On 07/02/2013			Bond Future	1	28,400,000	0.00	Client	Sell
16:28:57	R209	On 07/02/2013			Bond Future	1	94,600,000	794,246.27	Member	Buy
16:28:57	R209	On 07/02/2013			Bond Future	1	94,600,000	0.00	Client	Sell
16:28:57	R209	On 07/02/2013			Bond Future	1	4,600,000	38,620.85	Member	Buy
16:28:57	R209	On 07/02/2013			Bond Future	1	4,600,000	0.00	Client	Sell
16:28:57	R209	On 07/02/2013			Bond Future	1	39,500,000	331,635.60	Member	Buy
16:28:57	R209	On 07/02/2013			Bond Future	1	39,500,000	0.00	Client	Sell
16:28:57	R209	On 07/02/2013			Bond Future	1	83,000,000	696,854.55	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:28:57	R209	On 07/02/2013			Bond Future	1	83,000,000	0.00	Client	Sell
16:28:57	R209	On 07/02/2013			Bond Future	1	1,200,000	10,075.01	Member	Buy
16:28:57	R209	On 07/02/2013			Bond Future	1	1,200,000	0.00	Client	Sell
16:28:57	R209	On 07/02/2013			Bond Future	1	3,200,000	26,866.68	Member	Buy
16:28:57	R209	On 07/02/2013			Bond Future	1	3,200,000	0.00	Client	Sell
16:28:57	R209	On 07/02/2013			Bond Future	1	1,300,000	10,914.59	Member	Buy
16:28:57	R209	On 07/02/2013			Bond Future	1	1,300,000	0.00	Client	Sell
16:28:58	R209	On 07/02/2013			Bond Future	1	700,000	5,877.09	Member	Buy
16:28:58	R209	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
16:28:58	R209	On 07/02/2013			Bond Future	1	400,000	3,358.34	Member	Buy
16:28:58	R209	On 07/02/2013			Bond Future	1	400,000	0.00	Client	Sell
16:28:58	R209	On 07/02/2013			Bond Future	1	3,500,000	29,385.43	Member	Buy
16:28:58	R209	On 07/02/2013			Bond Future	1	3,500,000	0.00	Client	Sell
16:28:58	R209	On 07/02/2013			Bond Future	1	4,000,000	33,583.35	Member	Buy
16:28:58	R209	On 07/02/2013			Bond Future	1	4,000,000	0.00	Client	Sell
16:28:58	R209	On 07/02/2013			Bond Future	1	69,400,000	582,671.16	Member	Buy
16:28:58	R209	On 07/02/2013			Bond Future	1	69,400,000	0.00	Client	Sell
Total for R209 Bond Future						28	675,400,000	2,835,274.49		
11:05:25	R212	On 02/05/2013			Bond Future	1	250,000,000	3,367,158.00	Member	Buy
11:05:25	R212	On 02/05/2013			Bond Future	1	3,400,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	37,400,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	900,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	400,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	1,200,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	2,800,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	62,700,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	79,400,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	34,100,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	3,700,000	0.00	Client	Sell
11:34:09	R212	On 02/05/2013			Bond Future	1	24,000,000	0.00	Client	Sell
Total for R212 Bond Future						12	500,000,000	3,367,158.00		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Grand Total for all Instruments					112	3,531,660,000	15,545,576.67		