



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 06/02/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:50:20	ALBI	On 02/05/2013			Index Future	1	1,000,000	0.00	Client	Sell
8:50:20	ALBI	On 07/02/2013			Index Future	1	1,000,000	0.00	Client	Buy
8:50:20	ALBI	On 07/02/2013			Index Future	1	1,000,000	0.00	Member	Sell
8:50:20	ALBI	On 02/05/2013			Index Future	1	1,000,000	0.00	Member	Buy
10:09:57	ALBI	On 07/02/2013			Index Future	1	1,000,000	0.00	Member	Buy
10:09:57	ALBI	On 07/02/2013			Index Future	1	1,000,000	0.00	Client	Sell
10:12:16	ALBI	On 07/02/2013			Index Future	1	1,000,000	0.00	Member	Sell
10:12:16	ALBI	On 07/02/2013			Index Future	1	1,000,000	0.00	Client	Buy
10:12:16	ALBI	On 07/02/2013			Index Future	1	1,000,000	0.00	Member	Buy
10:12:16	ALBI	On 07/02/2013			Index Future	1	1,000,000	0.00	Member	Sell
Total for ALBI Index Future						10	10,000,000	0.00		
13:15:31	R157	On 02/05/2013			Bond Future	1	97,300,000	0.00	Member	Sell
13:15:31	R157	On 02/05/2013			Bond Future	1	97,300,000	1,165,869.62	Client	Buy
Total for R157 Bond Future						2	194,600,000	1,165,869.62		
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	93,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	93,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	20,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	20,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	13,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	13,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	20,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	20,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	20,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	20,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	12,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	12,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	5,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	5,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	13,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	13,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	2,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	2,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	11,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	11,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	105,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	105,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	16,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	16,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	40,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	40,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	11,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	11,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	10,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	10,000,000	0.00	Client	Buy
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	9,000,000	0.00	Member	Sell
8:12:47	R186	On 01/08/2013	7.25	Call	Bond Future	1	9,000,000	0.00	Client	Buy
13:15:31	R186	On 02/05/2013			Bond Future	1	12,800,000	166,767.27	Member	Buy
13:15:31	R186	On 02/05/2013			Bond Future	1	12,800,000	0.00	Client	Sell
16:17:07	R186	On 07/02/2013			Bond Future	1	26,700,000	0.00	Client	Sell
16:17:07	R186	On 07/02/2013			Bond Future	1	40,000,000	515,035.64	Member	Buy
16:25:02	R186	On 07/02/2013			Bond Future	1	13,300,000	0.00	Client	Sell
17:17:10	R186	On 07/02/2013			Bond Future	1	13,300,000	0.00	Client	Sell
17:17:10	R186	On 07/02/2013			Bond Future	1	20,000,000	257,798.54	Member	Buy
17:21:05	R186	On 07/02/2013			Bond Future	1	6,700,000	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 R186 Bond Future					40	945,600,000	939,601.45		
9:14:12	R202	On 07/02/2013		Bond Future	1	8,400,000	0.00	Member	Sell
9:14:12	R202	On 02/05/2013		Bond Future	1	8,400,000	180,138.84	Member	Buy
9:14:12	R202	On 07/02/2013		Bond Future	1	1,200,000	25,409.76	Client	Buy
9:14:12	R202	On 02/05/2013		Bond Future	1	1,200,000	0.00	Client	Sell
9:25:38	R202	On 07/02/2013		Bond Future	1	7,200,000	152,458.56	Client	Buy
9:25:45	R202	On 02/05/2013		Bond Future	1	7,200,000	0.00	Client	Sell
9:40:39	R202	On 07/02/2013		Bond Future	1	7,200,000	0.00	Member	Sell
9:40:39	R202	On 07/02/2013		Bond Future	1	7,200,000	152,453.68	Client	Buy
9:40:39	R202	On 07/02/2013		Bond Future	1	1,200,000	0.00	Member	Sell
9:40:39	R202	On 07/02/2013		Bond Future	1	1,200,000	25,408.95	Client	Buy
9:40:39	R202	On 02/05/2013		Bond Future	1	1,200,000	25,728.27	Member	Buy
9:40:39	R202	On 02/05/2013		Bond Future	1	1,200,000	0.00	Client	Sell
9:40:39	R202	On 02/05/2013		Bond Future	1	7,200,000	154,369.63	Member	Buy
9:40:39	R202	On 02/05/2013		Bond Future	1	7,200,000	0.00	Client	Sell
Total for R202 Bond Future					14	67,200,000	715,967.68		
13:15:31	R203	On 02/05/2013		Bond Future	1	32,100,000	355,040.00	Member	Buy
13:15:31	R203	On 02/05/2013		Bond Future	1	32,100,000	0.00	Client	Sell
Total for R203 Bond Future					2	64,200,000	355,040.00		
9:29:28	R207	On 02/05/2013		Bond Future	1	44,000,000	0.00	Member	Sell
9:29:28	R207	On 02/05/2013		Bond Future	1	2,000,000	21,432.86	Client	Buy
11:48:26	R207	On 02/05/2013		Bond Future	1	3,000,000	32,149.30	Client	Buy
11:48:26	R207	On 02/05/2013		Bond Future	1	16,000,000	171,462.91	Client	Buy
11:48:26	R207	On 02/05/2013		Bond Future	1	3,000,000	32,149.30	Client	Buy
11:48:26	R207	On 02/05/2013		Bond Future	1	20,000,000	214,328.64	Client	Buy
13:18:32	R207	On 02/05/2013		Bond Future	1	67,000,000	717,799.81	Client	Buy
13:18:32	R207	On 02/05/2013		Bond Future	1	46,200,000	0.00	Client	Sell
13:18:32	R207	On 07/02/2013		Bond Future	1	67,000,000	0.00	Client	Sell
13:18:32	R207	On 07/02/2013		Bond Future	1	5,900,000	62,447.23	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:18:32	R207	On 07/02/2013			Bond Future	1	13,500,000	0.00	Member	Sell
13:18:32	R207	On 07/02/2013			Bond Future	1	194,900,000	2,062,875.39	Member	Buy
13:18:32	R207	On 02/05/2013			Bond Future	1	55,200,000	591,381.34	Member	Buy
13:18:32	R207	On 02/05/2013			Bond Future	1	189,500,000	0.00	Member	Sell
13:30:18	R207	On 07/02/2013			Bond Future	1	7,600,000	80,440.50	Client	Buy
13:35:35	R207	On 07/02/2013			Bond Future	1	9,000,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	25,000,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	2,000,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	7,900,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	5,200,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	400,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	7,200,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	1,100,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	500,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	8,100,000	0.00	Client	Sell
13:35:35	R207	On 07/02/2013			Bond Future	1	2,300,000	0.00	Client	Sell
13:35:36	R207	On 07/02/2013			Bond Future	1	8,300,000	0.00	Client	Sell
13:35:36	R207	On 07/02/2013			Bond Future	1	1,300,000	0.00	Client	Sell
13:35:36	R207	On 07/02/2013			Bond Future	1	4,000,000	0.00	Client	Sell
13:35:36	R207	On 07/02/2013			Bond Future	1	10,000,000	0.00	Client	Sell
13:35:36	R207	On 07/02/2013			Bond Future	1	9,000,000	0.00	Client	Sell
13:35:36	R207	On 07/02/2013			Bond Future	1	21,200,000	0.00	Client	Sell
13:35:36	R207	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
13:35:36	R207	On 07/02/2013			Bond Future	1	4,700,000	0.00	Client	Sell
13:37:32	R207	On 02/05/2013			Bond Future	1	9,000,000	0.00	Client	Sell
13:43:12	R207	On 02/05/2013			Bond Future	1	9,000,000	96,420.87	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	25,000,000	267,835.75	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	2,000,000	21,426.86	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	7,900,000	84,636.10	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	5,200,000	55,709.84	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	400,000	4,285.37	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	7,200,000	77,136.70	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	1,100,000	11,784.77	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	500,000	5,356.72	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	8,100,000	86,778.78	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	2,300,000	24,640.89	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:43:12	R207	On 02/05/2013			Bond Future	1	8,300,000	88,921.47	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	1,300,000	13,927.46	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	4,000,000	42,853.72	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	10,000,000	107,134.30	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	9,000,000	96,420.87	Client	Buy
13:43:12	R207	On 02/05/2013			Bond Future	1	21,200,000	227,124.72	Client	Buy
Total for R207 Bond Future						52	994,200,000	5,298,862.45		
11:09:36	R208	On 02/05/2013			Bond Future	1	19,000,000	0.00	Member	Sell
11:09:36	R208	On 02/05/2013			Bond Future	1	4,000,000	40,923.34	Client	Buy
11:49:19	R208	On 02/05/2013			Bond Future	1	15,000,000	153,462.53	Client	Buy
13:18:32	R208	On 02/05/2013			Bond Future	1	44,000,000	450,582.04	Client	Buy
13:18:32	R208	On 02/05/2013			Bond Future	1	4,200,000	0.00	Client	Sell
13:18:32	R208	On 07/02/2013			Bond Future	1	8,800,000	0.00	Client	Sell
13:18:32	R208	On 07/02/2013			Bond Future	1	5,400,000	56,442.27	Client	Buy
13:18:32	R208	On 02/05/2013			Bond Future	1	462,800,000	0.00	Member	Sell
13:18:32	R208	On 07/02/2013			Bond Future	1	22,200,000	0.00	Member	Sell
13:18:32	R208	On 02/05/2013			Bond Future	1	22,200,000	227,339.12	Member	Buy
13:18:32	R208	On 07/02/2013			Bond Future	1	449,400,000	4,697,251.49	Member	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	8,800,000	90,116.41	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	25,100,000	257,036.58	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	19,100,000	195,593.57	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	19,500,000	199,689.77	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	13,400,000	137,222.71	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	69,500,000	711,714.82	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	2,500,000	25,601.25	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	47,000,000	481,303.55	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	75,000,000	768,037.58	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	20,900,000	214,026.47	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	8,400,000	86,020.21	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	6,100,000	62,467.06	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	80,700,000	826,408.43	Client	Buy
13:48:36	R208	On 02/05/2013			Bond Future	1	22,800,000	233,483.42	Client	Buy
13:48:49	R208	On 07/02/2013			Bond Future	1	4,200,000	43,899.55	Client	Buy
13:48:49	R208	On 07/02/2013			Bond Future	1	200,000	2,090.45	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:48:49	R208	On 07/02/2013			Bond Future	1	300,000	3,135.68	Client	Buy
13:48:49	R208	On 07/02/2013			Bond Future	1	7,900,000	82,572.96	Client	Buy
13:48:49	R208	On 07/02/2013			Bond Future	1	4,100,000	42,854.32	Client	Buy
13:48:49	R208	On 07/02/2013			Bond Future	1	100,000	1,045.23	Client	Buy
13:51:32	R208	On 02/05/2013			Bond Future	1	5,400,000	0.00	Client	Sell
13:51:32	R208	On 02/05/2013			Bond Future	1	100,000	0.00	Client	Sell
13:51:33	R208	On 02/05/2013			Bond Future	1	4,100,000	0.00	Client	Sell
13:51:33	R208	On 02/05/2013			Bond Future	1	7,900,000	0.00	Client	Sell
13:51:33	R208	On 02/05/2013			Bond Future	1	300,000	0.00	Client	Sell
13:51:33	R208	On 02/05/2013			Bond Future	1	200,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	44,000,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	22,800,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	80,700,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	6,100,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	8,400,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	20,900,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	75,000,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	47,000,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	2,500,000	0.00	Client	Sell
13:57:16	R208	On 07/02/2013			Bond Future	1	69,500,000	0.00	Client	Sell
13:57:17	R208	On 07/02/2013			Bond Future	1	19,500,000	0.00	Client	Sell
13:57:17	R208	On 07/02/2013			Bond Future	1	19,100,000	0.00	Client	Sell
13:57:17	R208	On 07/02/2013			Bond Future	1	25,100,000	0.00	Client	Sell
Total for R208 Bond Future						50	1,951,200,000	10,090,320.80		
9:30:12	R209	On 02/05/2013			Bond Future	1	3,000,000	0.00	Member	Sell
9:30:12	R209	On 02/05/2013			Bond Future	1	3,000,000	24,788.32	Member	Buy
11:09:36	R209	On 02/05/2013			Bond Future	1	3,000,000	24,788.32	Member	Buy
11:09:36	R209	On 02/05/2013			Bond Future	1	3,000,000	0.00	Member	Sell
Total for R209 Bond Future						4	12,000,000	49,576.64		
15:56:33	R212	On 02/05/2013			Bond Future	1	200,000,000	2,685,619.40	Member	Buy
15:56:33	R212	On 02/05/2013			Bond Future	1	2,800,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:10:01	R212	On 02/05/2013			Bond Future	1	30,500,000	0.00	Client	Sell
16:10:01	R212	On 02/05/2013			Bond Future	1	700,000	0.00	Client	Sell
16:10:01	R212	On 02/05/2013			Bond Future	1	51,100,000	0.00	Client	Sell
16:10:01	R212	On 02/05/2013			Bond Future	1	64,700,000	0.00	Client	Sell
16:10:01	R212	On 02/05/2013			Bond Future	1	27,700,000	0.00	Client	Sell
16:10:01	R212	On 02/05/2013			Bond Future	1	3,000,000	0.00	Client	Sell
16:10:01	R212	On 02/05/2013			Bond Future	1	19,500,000	0.00	Client	Sell
Total for R212 Bond Future						9	400,000,000	2,685,619.40		
11:09:36	R213	On 02/05/2013			Bond Future	1	3,000,000	0.00	Member	Sell
11:09:36	R213	On 02/05/2013			Bond Future	1	3,000,000	27,634.15	Client	Buy
Total for R213 Bond Future						2	6,000,000	27,634.15		
15:21:04	R214	On 02/05/2013			Bond Future	1	17,000,000	0.00	Member	Sell
15:21:04	R214	On 02/05/2013			Bond Future	1	17,000,000	138,868.44	Member	Buy
Total for R214 Bond Future						2	34,000,000	138,868.44		
Grand Total for all Instruments						187	4,679,000,000	21,467,360.63		