



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 19/03/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:33:42	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Member	Buy
16:33:42	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Sell
16:33:42	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Member	Sell
16:33:42	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future						4	40,000	0.00		
16:45:37	R157	On 02/05/2013			Bond Future	1	5,500,000	0.00	Member	Sell
16:45:37	R157	On 02/05/2013			Bond Future	1	5,500,000	65,781.86	Client	Buy
Total for R157 Bond Future						2	11,000,000	65,781.86		
14:21:47	R186	On 02/05/2013			Bond Future	1	51,900,000	673,203.77	Member	Buy
14:21:47	R186	On 02/05/2013			Bond Future	1	31,000,000	0.00	Client	Sell
15:36:24	R186	On 02/05/2013			Bond Future	1	10,100,000	0.00	Client	Sell
15:36:24	R186	On 02/05/2013			Bond Future	1	10,800,000	0.00	Client	Sell
Total for R186 Bond Future						4	103,800,000	673,203.77		
14:21:47	R204	On 02/05/2013			Bond Future	1	76,500,000	854,498.27	Member	Buy
14:21:47	R204	On 02/05/2013			Bond Future	1	14,500,000	0.00	Client	Sell
15:35:07	R204	On 02/05/2013			Bond Future	1	62,000,000	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 R204 Bond Future						3	153,000,000	854,498.27		
11:26:19	R207	On 02/05/2013			Bond Future	1	50,000,000	534,459.35	Client	Buy
11:26:19	R207	On 02/05/2013			Bond Future	1	50,000,000	0.00	Member	Sell
Total for R207 Bond Future						2	100,000,000	534,459.35		
16:40:13	R208	On 02/05/2013			Bond Future	1	300,000	0.00	Member	Sell
16:40:13	R208	On 02/05/2013			Bond Future	1	300,000	3,061.29	Client	Buy
Total for R208 Bond Future						2	600,000	3,061.29		
Grand Total for all Instruments						17	368,440,000	2,131,004.54		