JOHANNESBURG STOCK EXCHANGE
Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 03/04/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:01:46	ALBI	On 02/05/2013			Index Future	1	800,000	0.00	Client	Buy
14:01:46	ALBI	On 01/08/2013			Index Future	1	800,000	0.00	Client	Sell
14:01:46	ALBI	On 02/05/2013			Index Future	1	800,000	0.00	Client	Sell
14:01:46	ALBI	On 01/08/2013			Index Future	1	800,000	0.00	Client	Buy
17:06:10	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Member	Buy
17:06:10	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Member	Sell
17:06:10	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Sell
17:06:10	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Buy
Total for ALBI Index Future						**8**	**3,280,000**	**0.00**		
14:01:46	IGOV	On 02/05/2013			Index Future	1	230,000	0.00	Client	Buy
14:01:46	IGOV	On 01/08/2013			Index Future	1	230,000	0.00	Client	Sell
14:01:46	IGOV	On 02/05/2013			Index Future	1	230,000	0.00	Client	Sell
14:01:46	IGOV	On 01/08/2013			Index Future	1	230,000	0.00	Client	Buy
Total for IGOV Index Future						**4**	**920,000**	**0.00**		
11:50:37	R186	On 02/05/2013			Bond Future	1	250,000,000	0.00	Member	Sell
11:50:37	R186	On 02/05/2013			Bond Future	1	250,000,000	3,258,379.75	Client	Buy
11:50:37	R186	On 01/08/2013			Bond Future	1	250,000,000	3,167,549.00	Member	Buy
11:50:37	R186	On 01/08/2013			Bond Future	1	250,000,000	0.00	Client	Sell
11:50:37	R186	On 02/05/2013			Bond Future	1	50,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:50:37	R186	On 02/05/2013			Bond Future	1	50,000,000	651,675.95	Client	Buy
11:50:37	R186	On 01/08/2013			Bond Future	1	50,000,000	633,509.80	Member	Buy
11:50:37	R186	On 01/08/2013			Bond Future	1	50,000,000	0.00	Client	Sell
12:04:47	R186	On 02/05/2013			Bond Future	1	2,500,000	32,612.99	Client	Buy
12:04:47	R186	On 02/05/2013			Bond Future	1	2,500,000	0.00	Member	Sell
12:10:03	R186	On 02/05/2013			Bond Future	1	7,400,000	96,530.58	Member	Buy
12:10:03	R186	On 02/05/2013			Bond Future	1	7,400,000	0.00	Member	Sell
12:10:03	R186	On 02/05/2013			Bond Future	1	7,400,000	0.00	Client	Sell
12:10:03	R186	On 02/05/2013			Bond Future	1	7,000,000	91,312.71	Client	Buy
12:30:57	R186	On 02/05/2013			Bond Future	1	400,000	5,217.87	Client	Buy
14:03:13	R186	On 02/05/2013			Bond Future	1	6,000,000	0.00	Member	Sell
14:03:13	R186	On 02/05/2013			Bond Future	1	6,000,000	78,268.04	Client	Buy
14:03:13	R186	On 02/05/2013			Bond Future	1	1,000,000	0.00	Member	Sell
14:03:13	R186	On 02/05/2013			Bond Future	1	1,000,000	13,044.67	Client	Buy
14:03:13	R186	On 02/05/2013			Bond Future	1	700,000	0.00	Member	Sell
14:03:13	R186	On 02/05/2013			Bond Future	1	700,000	9,131.27	Client	Buy
14:03:13	R186	On 02/05/2013			Bond Future	1	1,800,000	0.00	Member	Sell
14:03:13	R186	On 02/05/2013			Bond Future	1	1,800,000	23,480.41	Client	Buy
14:03:13	R186	On 02/05/2013			Bond Future	1	5,000,000	0.00	Member	Sell
14:03:13	R186	On 02/05/2013			Bond Future	1	5,000,000	65,223.37	Client	Buy
15:39:58	R186	On 02/05/2013			Bond Future	1	3,000,000	0.00	Member	Sell
15:39:58	R186	On 02/05/2013			Bond Future	1	3,000,000	39,134.02	Client	Buy
Total for R186 Bond Future						**27**	**1,269,600,000**	**8,165,070.42**		
11:50:36	R203	On 02/05/2013			Bond Future	1	400,000,000	4,402,786.40	Member	Buy
11:50:36	R203	On 02/05/2013			Bond Future	1	400,000,000	0.00	Client	Sell
11:50:36	R203	On 01/08/2013			Bond Future	1	400,000,000	0.00	Member	Sell
11:50:36	R203	On 01/08/2013			Bond Future	1	400,000,000	4,462,146.40	Client	Buy
11:50:36	R203	On 02/05/2013			Bond Future	1	100,000,000	1,100,696.60	Member	Buy
11:50:36	R203	On 02/05/2013			Bond Future	1	100,000,000	0.00	Client	Sell
11:50:36	R203	On 01/08/2013			Bond Future	1	100,000,000	0.00	Member	Sell
11:50:36	R203	On 01/08/2013			Bond Future	1	100,000,000	1,115,536.60	Client	Buy

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Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/Sell
Total for R203 Bond Future						**8**	**2,000,000,000**	**11,081,166.00**		
11:50:36	R208	On 02/05/2013			Bond Future	1	250,000,000	0.00	Member	Sell
11:50:36	R208	On 02/05/2013			Bond Future	1	250,000,000	2,552,365.50	Client	Buy
11:50:36	R208	On 01/08/2013			Bond Future	1	250,000,000	2,583,853.00	Member	Buy
11:50:36	R208	On 01/08/2013			Bond Future	1	250,000,000	0.00	Client	Sell
11:50:36	R208	On 02/05/2013			Bond Future	1	50,000,000	0.00	Member	Sell
11:50:36	R208	On 02/05/2013			Bond Future	1	50,000,000	510,473.10	Client	Buy
11:50:36	R208	On 01/08/2013			Bond Future	1	50,000,000	516,770.60	Member	Buy
11:50:36	R208	On 01/08/2013			Bond Future	1	50,000,000	0.00	Client	Sell
12:25:03	R208	On 02/05/2013			Bond Future	1	5,900,000	60,187.35	Member	Buy
12:25:03	R208	On 02/05/2013			Bond Future	1	5,900,000	0.00	Client	Sell
Total for R208 Bond Future						**10**	**1,211,800,000**	**6,223,649.55**		
12:10:03	R212	On 02/05/2013			Bond Future	1	7,400,000	101,653.22	Member	Buy
12:10:03	R212	On 02/05/2013			Bond Future	1	7,400,000	0.00	Member	Sell
12:10:03	R212	On 02/05/2013			Bond Future	1	7,400,000	0.00	Client	Sell
12:10:03	R212	On 02/05/2013			Bond Future	1	7,000,000	96,158.45	Client	Buy
12:31:19	R212	On 02/05/2013			Bond Future	1	400,000	5,494.77	Client	Buy
12:38:34	R212	On 02/05/2013			Bond Future	1	170,000,000	2,325,674.29	Member	Buy
12:38:34	R212	On 02/05/2013			Bond Future	1	2,000,000	0.00	Client	Sell
13:33:02	R212	On 02/05/2013			Bond Future	1	35,000,000	0.00	Client	Sell
13:33:02	R212	On 02/05/2013			Bond Future	1	1,000,000	0.00	Client	Sell
13:33:02	R212	On 02/05/2013			Bond Future	1	14,000,000	0.00	Client	Sell
13:33:02	R212	On 02/05/2013			Bond Future	1	71,000,000	0.00	Client	Sell
13:33:02	R212	On 02/05/2013			Bond Future	1	27,000,000	0.00	Client	Sell
13:33:02	R212	On 02/05/2013			Bond Future	1	2,000,000	0.00	Client	Sell
13:33:02	R212	On 02/05/2013			Bond Future	1	18,000,000	0.00	Client	Sell
Total for R212 Bond Future						**14**	**369,600,000**	**2,528,980.74**		
Grand Total for all Instruments						**71**	**4,855,200,000**	**27,998,866.71**		

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