



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 24/04/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:23:21	IGOV	On 01/08/2013		Index Future	1	800,000	0.00	Client	Buy
12:23:21	IGOV	On 01/08/2013		Index Future	1	800,000	0.00	Member	Sell
Total for IGOV Index Future					2	1,600,000	0.00		
15:04:59	ILBI	On 02/05/2013		Index Future	1	1,830,000	0.00	Client	Buy
15:04:59	ILBI	On 01/08/2013		Index Future	1	1,830,000	0.00	Client	Sell
15:04:59	ILBI	On 01/08/2013		Index Future	1	280,000	0.00	Client	Buy
15:04:59	ILBI	On 02/05/2013		Index Future	1	280,000	0.00	Client	Sell
15:07:56	ILBI	On 02/05/2013		Index Future	1	570,000	0.00	Client	Sell
15:07:56	ILBI	On 02/05/2013		Index Future	1	10,000	0.00	Client	Sell
15:07:56	ILBI	On 02/05/2013		Index Future	1	90,000	0.00	Client	Sell
15:07:56	ILBI	On 02/05/2013		Index Future	1	870,000	0.00	Client	Sell
15:07:56	ILBI	On 02/05/2013		Index Future	1	10,000	0.00	Client	Sell
15:09:02	ILBI	On 01/08/2013		Index Future	1	570,000	0.00	Client	Buy
15:09:03	ILBI	On 01/08/2013		Index Future	1	10,000	0.00	Client	Buy
15:09:03	ILBI	On 01/08/2013		Index Future	1	90,000	0.00	Client	Buy
15:09:03	ILBI	On 01/08/2013		Index Future	1	870,000	0.00	Client	Buy
15:09:03	ILBI	On 01/08/2013		Index Future	1	10,000	0.00	Client	Buy
Total for ILBI Index Future					14	7,320,000	0.00		
16:33:12	R023	On 02/05/2013		Bond Future	1	500,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:33:12	R023	On 01/08/2013			Bond Future	1	500,000	5,639.09	Member	Buy
16:33:12	R023	On 02/05/2013			Bond Future	1	500,000	5,574.53	Client	Buy
16:33:12	R023	On 01/08/2013			Bond Future	1	500,000	0.00	Client	Sell
Total for R023 Bond Future						4	2,000,000	11,213.63		
16:33:12	R157	On 02/05/2013			Bond Future	1	1,500,000	0.00	Member	Sell
16:33:12	R157	On 01/08/2013			Bond Future	1	1,500,000	18,233.86	Member	Buy
16:33:12	R157	On 02/05/2013			Bond Future	1	13,400,000	160,778.18	Member	Buy
16:33:12	R157	On 01/08/2013			Bond Future	1	13,400,000	0.00	Member	Sell
16:33:12	R157	On 02/05/2013			Bond Future	1	13,400,000	0.00	Member	Sell
16:33:12	R157	On 01/08/2013			Bond Future	1	13,400,000	162,889.14	Member	Buy
16:33:12	R157	On 02/05/2013			Bond Future	1	1,500,000	17,997.56	Client	Buy
16:33:12	R157	On 01/08/2013			Bond Future	1	1,500,000	0.00	Client	Sell
Total for R157 Bond Future						8	59,600,000	359,898.74		
11:37:29	R186	On 02/05/2013			Bond Future	1	1,000,000	0.00	Client	Sell
11:37:29	R186	On 02/05/2013			Bond Future	1	1,000,000	13,666.00	Member	Buy
13:46:09	R186	On 02/05/2013			Bond Future	1	500,000	6,824.97	Client	Buy
13:46:09	R186	On 02/05/2013			Bond Future	1	500,000	0.00	Member	Sell
16:33:12	R186	On 02/05/2013			Bond Future	1	53,500,000	0.00	Member	Sell
16:33:12	R186	On 01/08/2013			Bond Future	1	53,500,000	710,263.65	Member	Buy
16:33:12	R186	On 02/05/2013			Bond Future	1	51,500,000	701,991.35	Member	Buy
16:33:12	R186	On 01/08/2013			Bond Future	1	51,500,000	0.00	Member	Sell
16:52:43	R186	On 02/05/2013			Bond Future	1	2,000,000	27,261.80	Client	Buy
16:53:26	R186	On 01/08/2013			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R186 Bond Future						10	217,000,000	1,460,007.76		
16:33:12	R203	On 02/05/2013			Bond Future	1	1,500,000	0.00	Member	Sell
16:33:12	R203	On 01/08/2013			Bond Future	1	1,500,000	16,886.95	Member	Buy
16:33:12	R203	On 02/05/2013			Bond Future	1	6,900,000	76,673.30	Member	Buy
16:33:12	R203	On 01/08/2013			Bond Future	1	6,900,000	0.00	Member	Sell
16:33:12	R203	On 02/05/2013			Bond Future	1	6,900,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:33:12	R203	On 01/08/2013			Bond Future	1	6,900,000	77,679.97	Member	Buy
16:33:12	R203	On 02/05/2013			Bond Future	1	1,500,000	16,668.11	Client	Buy
16:33:12	R203	On 01/08/2013			Bond Future	1	1,500,000	0.00	Client	Sell
Total for R203 Bond Future						8	33,600,000	187,908.32		
17:18:47	R204	On 02/05/2013			Bond Future	1	27,800,000	0.00	Member	Sell
17:18:47	R204	On 01/08/2013			Bond Future	1	27,800,000	307,677.06	Member	Buy
17:18:47	R204	On 02/05/2013			Bond Future	1	26,300,000	297,873.48	Member	Buy
17:18:47	R204	On 01/08/2013			Bond Future	1	26,300,000	0.00	Member	Sell
17:25:48	R204	On 02/05/2013			Bond Future	1	1,500,000	16,988.98	Client	Buy
17:26:08	R204	On 01/08/2013			Bond Future	1	1,500,000	0.00	Client	Sell
Total for R204 Bond Future						6	111,200,000	622,539.52		
11:41:23	R207	On 01/08/2013			Bond Future	1	1,000,000	0.00	Member	Sell
11:41:23	R207	On 01/08/2013			Bond Future	1	1,000,000	10,692.35	Client	Buy
17:18:47	R207	On 02/05/2013			Bond Future	1	16,300,000	0.00	Member	Sell
17:18:47	R207	On 01/08/2013			Bond Future	1	16,300,000	173,931.53	Member	Buy
17:18:47	R207	On 02/05/2013			Bond Future	1	15,300,000	166,703.20	Member	Buy
17:18:47	R207	On 01/08/2013			Bond Future	1	15,300,000	0.00	Member	Sell
17:26:44	R207	On 02/05/2013			Bond Future	1	1,000,000	10,895.63	Client	Buy
17:26:58	R207	On 01/08/2013			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R207 Bond Future						8	67,200,000	362,222.71		
11:23:02	R208	On 02/05/2013			Bond Future	1	5,000,000	52,425.64	Client	Buy
11:23:02	R208	On 02/05/2013			Bond Future	1	5,000,000	0.00	Member	Sell
14:37:13	R208	On 02/05/2013			Bond Future	1	1,500,000	0.00	Member	Sell
14:37:13	R208	On 01/08/2013			Bond Future	1	1,500,000	15,901.48	Member	Buy
14:37:13	R208	On 01/08/2013			Bond Future	1	1,500,000	0.00	Client	Sell
14:37:13	R208	On 02/05/2013			Bond Future	1	1,500,000	15,701.70	Client	Buy
14:42:20	R208	On 02/05/2013			Bond Future	1	218,400,000	2,286,168.18	Member	Buy
14:42:20	R208	On 01/08/2013			Bond Future	1	218,400,000	0.00	Member	Sell
14:42:20	R208	On 01/08/2013			Bond Future	1	191,400,000	2,029,028.53	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:42:20	R208	On 02/05/2013			Bond Future	1	191,400,000	0.00	Member	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	100,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	5,600,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	5,500,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	4,600,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	3,600,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	2,300,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	1,300,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	800,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	800,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	800,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	600,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	300,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	300,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	200,000	0.00	Client	Sell
14:54:04	R208	On 02/05/2013			Bond Future	1	200,000	0.00	Client	Sell
14:55:04	R208	On 01/08/2013			Bond Future	1	5,600,000	59,365.52	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	5,500,000	58,305.42	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	4,600,000	48,764.53	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	3,600,000	38,163.55	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	2,300,000	24,382.27	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	1,300,000	13,781.28	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	800,000	8,480.79	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	800,000	8,480.79	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	800,000	8,480.79	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	600,000	6,360.59	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	300,000	3,180.30	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	300,000	3,180.30	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	200,000	2,120.20	Client	Buy
14:55:04	R208	On 01/08/2013			Bond Future	1	200,000	2,120.20	Client	Buy
14:55:05	R208	On 01/08/2013			Bond Future	1	100,000	1,060.10	Client	Buy
Total for R208 Bond Future						40	889,600,000	4,685,452.12		
15:19:30	R209	On 02/05/2013			Bond Future	1	367,000,000	3,164,429.24	Member	Buy
15:19:30	R209	On 01/08/2013			Bond Future	1	367,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:19:30	R209	On 02/05/2013			Bond Future	1	5,500,000	0.00	Member	Sell
15:19:30	R209	On 01/08/2013			Bond Future	1	5,500,000	48,045.95	Member	Buy
15:19:30	R209	On 01/08/2013			Bond Future	1	321,400,000	2,807,630.84	Member	Buy
15:19:30	R209	On 02/05/2013			Bond Future	1	4,000,000	34,489.69	Member	Buy
15:19:30	R209	On 01/08/2013			Bond Future	1	4,000,000	0.00	Member	Sell
15:19:30	R209	On 02/05/2013			Bond Future	1	321,400,000	0.00	Member	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	10,400,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	8,500,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	7,900,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	7,900,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	2,400,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	1,400,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	1,300,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	1,000,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	600,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	600,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	300,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	200,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	200,000	0.00	Client	Sell
15:25:48	R209	On 02/05/2013			Bond Future	1	100,000	0.00	Client	Sell
15:25:59	R209	On 01/08/2013			Bond Future	1	10,400,000	90,850.53	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	8,500,000	74,252.84	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	7,900,000	69,011.46	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	7,900,000	69,011.46	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	2,400,000	20,965.51	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	1,400,000	12,229.88	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	1,300,000	11,356.32	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	1,000,000	8,735.63	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	600,000	5,241.38	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	600,000	5,241.38	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	300,000	2,620.69	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	200,000	1,747.13	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	200,000	1,747.13	Client	Buy
15:25:59	R209	On 01/08/2013			Bond Future	1	100,000	873.56	Client	Buy
15:27:02	R209	On 02/05/2013			Bond Future	1	1,500,000	12,933.63	Client	Buy
15:27:27	R209	On 01/08/2013			Bond Future	1	1,500,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:44:46	R209	On 02/05/2013			Bond Future	1	2,800,000	0.00	Client	Sell
15:45:19	R209	On 01/08/2013			Bond Future	1	2,800,000	24,459.76	Client	Buy
Total for R209 Bond Future						40	1,490,000,000	6,465,874.00		
8:13:05	R212	On 02/05/2013			Bond Future	1	8,300,000	114,221.03	Client	Buy
8:13:05	R212	On 02/05/2013			Bond Future	1	8,300,000	0.00	Client	Sell
Total for R212 Bond Future						2	16,600,000	114,221.03		
17:18:47	R213	On 02/05/2013			Bond Future	1	1,000,000	0.00	Member	Sell
17:18:47	R213	On 01/08/2013			Bond Future	1	1,000,000	9,887.59	Member	Buy
17:18:47	R213	On 02/05/2013			Bond Future	1	9,300,000	90,762.98	Member	Buy
17:18:47	R213	On 01/08/2013			Bond Future	1	9,300,000	0.00	Member	Sell
17:18:47	R213	On 02/05/2013			Bond Future	1	9,300,000	0.00	Member	Sell
17:18:47	R213	On 01/08/2013			Bond Future	1	9,300,000	91,954.56	Member	Buy
17:18:47	R213	On 02/05/2013			Bond Future	1	1,000,000	9,759.46	Client	Buy
17:18:47	R213	On 01/08/2013			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R213 Bond Future						8	41,200,000	202,364.58		
17:18:47	R214	On 02/05/2013			Bond Future	1	500,000	0.00	Member	Sell
17:18:47	R214	On 01/08/2013			Bond Future	1	500,000	4,456.24	Member	Buy
17:18:47	R214	On 02/05/2013			Bond Future	1	15,700,000	138,112.44	Member	Buy
17:18:47	R214	On 01/08/2013			Bond Future	1	15,700,000	0.00	Member	Sell
17:18:47	R214	On 02/05/2013			Bond Future	1	15,700,000	0.00	Member	Sell
17:18:47	R214	On 01/08/2013			Bond Future	1	15,700,000	139,925.87	Member	Buy
17:18:47	R214	On 02/05/2013			Bond Future	1	500,000	4,398.49	Client	Buy
17:18:47	R214	On 01/08/2013			Bond Future	1	500,000	0.00	Client	Sell
Total for R214 Bond Future						8	64,800,000	286,893.04		
Grand Total for all Instruments						158	3,001,720,000	14,758,595.46		