



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 22/04/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:59:12	AL7T	On 02/05/2013			Index Future	1	10,000	0.00	Client	Buy
11:59:12	AL7T	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
11:59:12	AL7T	On 02/05/2013			Index Future	1	10,000	0.00	Client	Sell
11:59:12	AL7T	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
Total for AL7T Index Future						4	40,000	0.00		
11:57:44	ALBI	On 02/05/2013			Index Future	1	1,740,000	0.00	Client	Buy
11:57:44	ALBI	On 01/08/2013			Index Future	1	1,740,000	0.00	Client	Sell
11:57:44	ALBI	On 02/05/2013			Index Future	1	40,000	0.00	Client	Sell
11:57:44	ALBI	On 01/08/2013			Index Future	1	40,000	0.00	Client	Buy
11:58:38	ALBI	On 02/05/2013			Index Future	1	370,000	0.00	Client	Sell
11:58:38	ALBI	On 01/08/2013			Index Future	1	370,000	0.00	Client	Buy
11:58:38	ALBI	On 01/08/2013			Index Future	1	130,000	0.00	Client	Sell
11:58:38	ALBI	On 02/05/2013			Index Future	1	130,000	0.00	Client	Buy
12:27:08	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	70,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	830,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	120,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	30,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	30,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	30,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	90,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	40,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	190,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Sell
12:27:09	ALBI	On 02/05/2013			Index Future	1	110,000	0.00	Client	Sell
12:29:38	ALBI	On 01/08/2013			Index Future	1	70,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	830,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	120,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	30,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	30,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	30,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	90,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	40,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	190,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Buy
12:29:38	ALBI	On 01/08/2013			Index Future	1	110,000	0.00	Client	Buy
12:31:31	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Buy
12:31:31	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:31:31	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Buy
12:31:31	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Buy
12:31:31	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Buy
12:31:31	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Buy
12:31:31	ALBI	On 02/05/2013			Index Future	1	130,000	0.00	Client	Buy
12:31:31	ALBI	On 02/05/2013			Index Future	1	10,000	0.00	Client	Buy
12:31:31	ALBI	On 02/05/2013			Index Future	1	20,000	0.00	Client	Buy
12:32:31	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:32:31	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:32:31	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:32:31	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Sell
12:32:31	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Sell
12:32:31	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:32:31	ALBI	On 01/08/2013			Index Future	1	130,000	0.00	Client	Sell
12:32:31	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:32:31	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Sell
Total for ALBI Index Future						68	8,440,000	0.00		
17:00:53	ES33	On 02/05/2013			Bond Future	1	2,500,000	23,502.56	Member	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	2,500,000	0.00	Client	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	2,500,000	0.00	Member	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	2,500,000	23,820.37	Client	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	200,000	1,880.20	Member	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	200,000	0.00	Client	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	200,000	0.00	Member	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	200,000	1,905.63	Client	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	3,000,000	28,203.07	Member	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	3,000,000	0.00	Client	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	3,000,000	0.00	Member	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	3,000,000	28,584.44	Client	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	9,500,000	89,309.73	Member	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	9,500,000	0.00	Client	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	9,500,000	0.00	Member	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	9,500,000	90,517.40	Client	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	4,000,000	37,604.10	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:00:53	ES33	On 02/05/2013			Bond Future	1	4,000,000	0.00	Client	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	4,000,000	0.00	Member	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	4,000,000	38,112.59	Client	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	2,800,000	26,322.87	Member	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	2,800,000	0.00	Client	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	2,800,000	0.00	Member	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	2,800,000	26,678.81	Client	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	7,200,000	67,687.37	Member	Buy
17:00:53	ES33	On 02/05/2013			Bond Future	1	7,200,000	0.00	Client	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	7,200,000	0.00	Member	Sell
17:00:53	ES33	On 01/08/2013			Bond Future	1	7,200,000	68,602.66	Client	Buy
17:03:29	ES33	On 02/05/2013			Bond Future	1	100,000	940.10	Member	Buy
17:03:29	ES33	On 02/05/2013			Bond Future	1	100,000	0.00	Client	Sell
17:03:29	ES33	On 02/05/2013			Bond Future	1	500,000	4,700.51	Member	Buy
17:03:29	ES33	On 02/05/2013			Bond Future	1	500,000	0.00	Client	Sell
17:03:29	ES33	On 02/05/2013			Bond Future	1	500,000	4,700.51	Member	Buy
17:03:29	ES33	On 02/05/2013			Bond Future	1	500,000	0.00	Client	Sell
Total for ES33 Bond Future						34	119,000,000	563,072.92		
11:59:57	IGOV	On 02/05/2013			Index Future	1	4,310,000	0.00	Client	Buy
11:59:57	IGOV	On 01/08/2013			Index Future	1	4,310,000	0.00	Client	Sell
11:59:57	IGOV	On 01/08/2013			Index Future	1	230,000	0.00	Client	Buy
11:59:57	IGOV	On 02/05/2013			Index Future	1	230,000	0.00	Client	Sell
12:18:10	IGOV	On 02/05/2013			Index Future	1	4,080,000	0.00	Client	Sell
12:18:22	IGOV	On 01/08/2013			Index Future	1	4,080,000	0.00	Client	Buy
12:48:54	IGOV	On 02/05/2013			Index Future	1	1,150,000	0.00	Member	Buy
12:48:54	IGOV	On 02/05/2013			Index Future	1	1,150,000	0.00	Client	Sell
12:48:54	IGOV	On 01/08/2013			Index Future	1	1,150,000	0.00	Member	Sell
12:48:54	IGOV	On 01/08/2013			Index Future	1	1,150,000	0.00	Client	Buy
12:53:03	IGOV	On 02/05/2013			Index Future	1	70,000	0.00	Member	Buy
12:53:03	IGOV	On 02/05/2013			Index Future	1	70,000	0.00	Client	Sell
12:53:03	IGOV	On 01/08/2013			Index Future	1	70,000	0.00	Member	Sell
12:53:03	IGOV	On 01/08/2013			Index Future	1	70,000	0.00	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for IGOV Index Future						14	22,120,000	0.00		
16:59:32	R157	On 01/08/2013			Bond Future	1	21,000,000	254,807.99	Member	Buy
16:59:32	R157	On 01/08/2013			Bond Future	1	21,000,000	0.00	Client	Sell
Total for R157 Bond Future						2	42,000,000	254,807.99		
16:08:07	R186	On 02/05/2013			Bond Future	1	305,200,000	4,133,509.77	Member	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	305,200,000	0.00	Client	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	305,200,000	0.00	Member	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	305,200,000	4,026,940.65	Client	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	60,200,000	815,325.32	Member	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	60,200,000	0.00	Client	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	60,200,000	0.00	Member	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	60,200,000	794,304.81	Client	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	21,000,000	284,415.81	Member	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	21,000,000	0.00	Client	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	21,000,000	0.00	Member	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	21,000,000	277,083.07	Client	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	65,500,000	887,106.46	Member	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	65,500,000	0.00	Client	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	65,500,000	0.00	Member	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	65,500,000	864,235.30	Client	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	30,400,000	411,725.74	Member	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	30,400,000	0.00	Client	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	30,400,000	0.00	Member	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	30,400,000	401,110.73	Client	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	248,900,000	3,371,004.53	Member	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	248,900,000	0.00	Client	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	248,900,000	0.00	Member	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	248,900,000	3,284,094.12	Client	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	23,800,000	322,337.92	Member	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	23,800,000	0.00	Client	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	23,800,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	23,800,000	314,027.48	Client	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	3,100,000	41,985.19	Member	Buy
16:08:07	R186	On 02/05/2013			Bond Future	1	3,100,000	0.00	Client	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	3,100,000	0.00	Member	Sell
16:08:07	R186	On 01/08/2013			Bond Future	1	3,100,000	40,902.74	Client	Buy
16:59:32	R186	On 01/08/2013			Bond Future	1	400,000	5,277.02	Member	Buy
16:59:32	R186	On 01/08/2013			Bond Future	1	200,000	0.00	Client	Sell
17:24:34	R186	On 01/08/2013			Bond Future	1	200,000	0.00	Client	Sell
17:25:47	R186	On 01/08/2013			Bond Future	1	10,000,000	0.00	Member	Sell
17:25:47	R186	On 01/08/2013			Bond Future	1	10,000,000	131,925.53	Client	Buy
Total for R186 Bond Future						37	3,053,200,000	20,407,312.19		
16:08:07	R204	On 02/05/2013			Bond Future	1	31,500,000	355,482.70	Member	Buy
16:08:07	R204	On 02/05/2013			Bond Future	1	31,500,000	0.00	Client	Sell
16:08:07	R204	On 01/08/2013			Bond Future	1	31,500,000	0.00	Member	Sell
16:08:07	R204	On 01/08/2013			Bond Future	1	31,500,000	347,505.29	Client	Buy
16:08:07	R204	On 02/05/2013			Bond Future	1	3,000,000	33,855.50	Member	Buy
16:08:07	R204	On 02/05/2013			Bond Future	1	3,000,000	0.00	Client	Sell
16:08:07	R204	On 01/08/2013			Bond Future	1	3,000,000	0.00	Member	Sell
16:08:07	R204	On 01/08/2013			Bond Future	1	3,000,000	33,095.74	Client	Buy
16:08:07	R204	On 02/05/2013			Bond Future	1	7,500,000	84,638.74	Member	Buy
16:08:07	R204	On 02/05/2013			Bond Future	1	7,500,000	0.00	Client	Sell
16:08:07	R204	On 01/08/2013			Bond Future	1	7,500,000	0.00	Member	Sell
16:08:07	R204	On 01/08/2013			Bond Future	1	7,500,000	82,739.36	Client	Buy
16:08:07	R204	On 02/05/2013			Bond Future	1	9,500,000	107,209.07	Member	Buy
16:08:07	R204	On 02/05/2013			Bond Future	1	9,500,000	0.00	Client	Sell
16:08:07	R204	On 01/08/2013			Bond Future	1	9,500,000	0.00	Member	Sell
16:08:07	R204	On 01/08/2013			Bond Future	1	9,500,000	104,803.18	Client	Buy
Total for R204 Bond Future						16	206,000,000	1,149,329.57		
16:08:08	R207	On 02/05/2013			Bond Future	1	7,000,000	76,065.84	Member	Buy
16:08:08	R207	On 02/05/2013			Bond Future	1	7,000,000	0.00	Client	Sell
16:08:08	R207	On 01/08/2013			Bond Future	1	7,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:08:08	R207	On 01/08/2013			Bond Future	1	7,000,000	74,527.38	Client	Buy
16:08:08	R207	On 02/05/2013			Bond Future	1	21,000,000	228,197.53	Member	Buy
16:08:08	R207	On 02/05/2013			Bond Future	1	21,000,000	0.00	Client	Sell
16:08:08	R207	On 01/08/2013			Bond Future	1	21,000,000	0.00	Member	Sell
16:08:08	R207	On 01/08/2013			Bond Future	1	21,000,000	223,582.15	Client	Buy
16:08:08	R207	On 02/05/2013			Bond Future	1	18,600,000	202,117.81	Member	Buy
16:08:08	R207	On 02/05/2013			Bond Future	1	18,600,000	0.00	Client	Sell
16:08:08	R207	On 01/08/2013			Bond Future	1	18,600,000	0.00	Member	Sell
16:08:08	R207	On 01/08/2013			Bond Future	1	18,600,000	198,029.90	Client	Buy
Total for R207 Bond Future						12	186,400,000	1,002,520.62		
12:03:20	R208	On 02/05/2013			Bond Future	1	14,800,000	154,328.64	Member	Buy
12:03:20	R208	On 02/05/2013			Bond Future	1	14,800,000	0.00	Client	Sell
Total for R208 Bond Future						2	29,600,000	154,328.64		
16:59:32	R209	On 01/08/2013			Bond Future	1	6,400,000	55,360.00	Member	Buy
16:59:32	R209	On 01/08/2013			Bond Future	1	3,200,000	0.00	Client	Sell
17:24:20	R209	On 01/08/2013			Bond Future	1	3,200,000	0.00	Client	Sell
Total for R209 Bond Future						3	12,800,000	55,360.00		
12:58:24	R248	On 02/05/2013			Bond Future	1	60,300,000	0.00	Member	Sell
12:58:24	R248	On 02/05/2013			Bond Future	1	60,300,000	675,681.58	Member	Buy
Total for R248 Bond Future						2	120,600,000	675,681.58		
Grand Total for all Instruments						194	3,800,200,000	24,262,413.52		