



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 22/01/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:50:03	ALBI	On 07/02/2013			Index Future	1	800,000	0.00	Client	Buy
15:50:03	ALBI	On 02/05/2013			Index Future	1	800,000	0.00	Client	Sell
15:50:03	ALBI	On 07/02/2013			Index Future	1	800,000	0.00	Client	Sell
15:50:03	ALBI	On 02/05/2013			Index Future	1	800,000	0.00	Client	Buy
Total for ALBI Index Future						4	3,200,000	0.00		
15:50:03	IGOV	On 07/02/2013			Index Future	1	230,000	0.00	Client	Buy
15:50:03	IGOV	On 02/05/2013			Index Future	1	230,000	0.00	Client	Sell
15:50:03	IGOV	On 07/02/2013			Index Future	1	230,000	0.00	Client	Sell
15:50:03	IGOV	On 02/05/2013			Index Future	1	230,000	0.00	Client	Buy
Total for IGOV Index Future						4	920,000	0.00		
14:22:50	R023	On 07/02/2013			Bond Future	1	200,000	2,221.69	Client	Buy
14:22:50	R023	On 07/02/2013			Bond Future	1	200,000	0.00	Member	Sell
Total for R023 Bond Future						2	400,000	2,221.69		
12:39:37	R186	On 02/05/2013	6.75	Call	Bond Future	1	8,400,000	0.00	Member	Buy
12:39:37	R186	On 02/05/2013	6.75	Call	Bond Future	1	8,400,000	0.00	Client	Sell
12:39:37	R186	On 02/05/2013	6.75	Call	Bond Future	1	7,900,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:39:37	R186	On 02/05/2013	6.75	Call	Bond Future	1	7,900,000	0.00	Client	Sell
12:39:37	R186	On 02/05/2013	6.75	Call	Bond Future	1	7,300,000	0.00	Member	Buy
12:39:37	R186	On 02/05/2013	6.75	Call	Bond Future	1	7,300,000	0.00	Client	Sell
15:15:54	R186	On 07/02/2013			Bond Future	1	5,000,000	0.00	Member	Sell
15:15:54	R186	On 07/02/2013			Bond Future	1	5,000,000	64,884.84	Member	Buy
Total for R186 Bond Future						8	57,200,000	64,884.84		
14:12:01	R208	On 07/02/2013			Bond Future	1	6,300,000	66,079.61	Client	Buy
14:12:01	R208	On 07/02/2013			Bond Future	1	6,300,000	0.00	Member	Sell
Total for R208 Bond Future						2	12,600,000	66,079.61		
10:01:50	R209	On 02/05/2013			Bond Future	1	1,600,000	13,162.92	Client	Buy
10:01:50	R209	On 02/05/2013			Bond Future	1	1,600,000	0.00	Client	Sell
10:01:50	R209	On 02/05/2013			Bond Future	1	1,700,000	13,985.61	Client	Buy
10:01:50	R209	On 02/05/2013			Bond Future	1	1,700,000	0.00	Client	Sell
Total for R209 Bond Future						4	6,600,000	27,148.53		
Grand Total for all Instruments						24	80,920,000	160,334.67		