

JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 18/02/2013

me Contract [Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's) Trade Type	Buy/ Sell
ALBI	On 02/05/2013			Index Future	1	120,000	0.00 Client	Sell
ALBI	On 02/05/2013			Index Future	1	100,000	0.00 Client	Buy
ALBI	On 02/05/2013			Index Future	1	20,000	0.00 Client	Buy
Total for ALBI Index Future					3	240,000	0.00	
R186	On 02/05/2013			Bond Future	1	250,000,000	3,268,060.00 Member	Buy
R186	On 02/05/2013			Bond Future	1	250,000,000	0.00 Client	Sell
R186	On 02/05/2013			Bond Future	1	50,000,000	653,612.00 Member	Buy
R186	On 02/05/2013			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R186 Bond Future				4	600,000,000	3,921,672.00		
R208	On 02/05/2013			Bond Future	1	250,000,000	2,554,019.75 Member	Buy
R208	On 02/05/2013			Bond Future	1	250,000,000	0.00 Client	Sell
R208	On 02/05/2013			Bond Future	1	50,000,000	510,803.95 Member	Buy
R208	On 02/05/2013			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R208 Bond Future				4	600,000,000	3,064,823.70		
Grand Total for all Instruments				11	1,200,240,000	6,986,495.70		
3	ALBI ALBI ALBI Index Future R186 R186 R186 R186 R186 R208 R208 R208 R208 R208 R208	ALBI On 02/05/2013 ALBI On 02/05/2013 ALBI On 02/05/2013 Al Index Future R186 On 02/05/2013 R186 On 02/05/2013 R186 On 02/05/2013 R186 On 02/05/2013 R208 On 02/05/2013	ALBI On 02/05/2013 ALBI On 02/05/2013 ALBI On 02/05/2013 ALBI On 02/05/2013 Al Index Future R186 On 02/05/2013 R208 On 02/05/2013	ALBI On 02/05/2013 ALBI On 02/05/2013 ALBI On 02/05/2013 ALBI On 02/05/2013 Fill Index Future R186 On 02/05/2013 R208 On 02/05/2013	ALBI On 02/05/2013 Index Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R186 On 02/05/2013 Bond Future R208 On 02/05/2013 Bond Future	ALBI On 02/05/2013 Index Future 1 R186 On 02/05/2013 Bond Future 1 R186 On 02/05/2013 Bond Future 1 R186 On 02/05/2013 Bond Future 1 R186 On 02/05/2013 Bond Future 1 R186 On 02/05/2013 Bond Future 1 R186 On 02/05/2013 Bond Future 1 R208 On 02/05/2013 Bond Future 1	ALBI On 02/05/2013 Index Future 1 120,000 ALBI On 02/05/2013 Index Future 1 100,000 ALBI On 02/05/2013 Index Future 1 20,000 ALBI On 02/05/2013 Index Future 1 20,000 R186 On 02/05/2013 Bond Future 1 250,000,000 R186 On 02/05/2013 Bond Future 1 50,000,000 R208 On 02/05/2013 Bond Future 1 50,000,000	ALBI On 02/05/2013 Index Future 1 120,000 0.00 Client ALBI On 02/05/2013 Index Future 1 100,000 0.00 Client ALBI On 02/05/2013 Index Future 1 20,000 0.00 Client ALBI On 02/05/2013 Index Future 1 20,000 0.00 Client ALBI On 02/05/2013 Index Future 1 20,000 0.00 Client ALBI On 02/05/2013 Bond Future 1 250,000,000 3,268,060.00 Member R186 On 02/05/2013 Bond Future 1 250,000,000 0.00 Client R186 On 02/05/2013 Bond Future 1 50,000,000 653,612.00 Member R186 On 02/05/2013 Bond Future 1 50,000,000 0.00 Client R186 On 02/05/2013 Bond Future 1 50,000,000 0.00 Client R186 On 02/05/2013 Bond Future 1 50,000,000 0.00 Client R208 On 02/05/2013 Bond Future 1 250,000,000 0.00 Client R208 On 02/05/2013 Bond Future 1 250,000,000 0.00 Client R208 On 02/05/2013 Bond Future 1 250,000,000 5.00 Client R208 On 02/05/2013 Bond Future 1 50,000,000 5.00 Client R208 On 02/05/2013 Bond Future 1 50,000,000 5.00 Client R208 On 02/05/2013 Bond Future 1 50,000,000 5.00 Client R208 On 02/05/2013 Bond Future 1 50,000,000 5.00 Client R208 On 02/05/2013 Bond Future 1 50,000,000 5.00 Client R208 On 02/05/2013 Bond Future 1 50,000,000 5.00 Client R208 On 02/05/2013 Bond Future 1 50,000,000 5.00 Client R208 On 02/05/2013 Bond Future 1 50,000,000 5.00 Client R208 On 02/05/2013 Bond Future 1 50,000,000 5.00 Client

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