



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 01/03/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:15:58	ALBI	On 02/05/2013			Index Future	1	920,000	0.00	Client	Sell
8:15:58	ALBI	On 02/05/2013			Index Future	1	920,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>1,840,000</b>	<b>0.00</b>		
14:25:01	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Client	Sell
14:25:01	GOVI	On 01/08/2013			GOVI	1	10,000	0.00	Client	Buy
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>		
14:25:01	IGOV	On 01/08/2013			Index Future	1	40,000	0.00	Client	Sell
14:25:01	IGOV	On 01/08/2013			Index Future	1	40,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>80,000</b>	<b>0.00</b>		
11:02:09	R157	On 02/05/2013			Bond Future	1	95,000,000	1,138,110.17	Member	Buy
11:02:09	R157	On 02/05/2013			Bond Future	1	8,000,000	0.00	Member	Sell
11:02:09	R157	On 02/05/2013			Bond Future	1	95,000,000	0.00	Client	Sell
11:02:09	R157	On 02/05/2013			Bond Future	1	8,000,000	95,840.86	Client	Buy
16:53:42	R157	On 02/05/2013			Bond Future	1	1,300,000,000	15,563,878.20	Member	Buy
16:53:42	R157	On 02/05/2013			Bond Future	1	33,000,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	38,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	5,000,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	20,000,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	18,000,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	3,900,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	25,000,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	225,100,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	461,000,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	331,000,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	25,000,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	106,000,000	0.00	Client	Sell
17:03:45	R157	On 02/05/2013			Bond Future	1	9,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>						<b>18</b>	<b>2,806,000,000</b>	<b>16,797,829.22</b>		
14:13:34	R186	On 01/08/2013	7.25	Call	Bond Future	1	8,000,000	0.00	Member	Buy
14:13:34	R186	On 01/08/2013	7.25	Call	Bond Future	1	10,000,000	0.00	Member	Sell
15:52:43	R186	On 01/08/2013	7.25	Call	Bond Future	1	8,000,000	0.00	Member	Sell
15:52:43	R186	On 01/08/2013	7.25	Call	Bond Future	1	8,000,000	0.00	Client	Buy
15:52:43	R186	On 01/08/2013	7.25	Call	Bond Future	1	1,000,000	0.00	Member	Buy
15:52:43	R186	On 01/08/2013	7.25	Call	Bond Future	1	1,000,000	0.00	Member	Sell
15:52:43	R186	On 01/08/2013	7.25	Call	Bond Future	1	1,000,000	0.00	Client	Buy
15:52:43	R186	On 01/08/2013	7.25	Call	Bond Future	1	1,000,000	0.00	Member	Buy
15:52:43	R186	On 01/08/2013	7.25	Call	Bond Future	1	1,000,000	0.00	Member	Sell
15:52:43	R186	On 01/08/2013	7.25	Call	Bond Future	1	1,000,000	0.00	Client	Buy
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>40,000,000</b>	<b>0.00</b>		
11:02:09	R204	On 02/05/2013			Bond Future	1	127,500,000	1,424,827.42	Member	Buy
11:02:09	R204	On 02/05/2013			Bond Future	1	127,500,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>255,000,000</b>	<b>1,424,827.42</b>		
11:02:09	R207	On 02/05/2013			Bond Future	1	15,000,000	160,491.56	Member	Buy
11:02:09	R207	On 02/05/2013			Bond Future	1	15,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>30,000,000</b>	<b>160,491.56</b>		
11:02:09	R208	On 02/05/2013			Bond Future	1	97,000,000	992,298.26	Member	Buy
11:02:09	R208	On 02/05/2013			Bond Future	1	97,000,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>194,000,000</b>	<b>992,298.26</b>		
11:02:09	R213	On 02/05/2013			Bond Future	1	21,500,000	198,146.17	Member	Buy
11:02:09	R213	On 02/05/2013			Bond Future	1	21,500,000	0.00	Client	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>43,000,000</b>	<b>198,146.17</b>		
<b>Grand Total for all Instruments</b>						<b>42</b>	<b>3,369,940,000</b>	<b>19,573,592.63</b>		