



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 26/04/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:37:44	ALBI	On 02/05/2013			Index Future	1	1,960,000	0.00	Client	Buy
10:40:18	ALBI	On 02/05/2013			Index Future	1	1,450,000	0.00	Client	Buy
10:40:18	ALBI	On 02/05/2013			Index Future	1	3,410,000	0.00	Member	Sell
10:41:10	ALBI	On 01/08/2013			Index Future	1	1,450,000	0.00	Client	Sell
10:41:10	ALBI	On 01/08/2013			Index Future	1	1,450,000	0.00	Member	Buy
15:06:02	ALBI	On 02/05/2013			Index Future	1	3,410,000	0.00	Member	Buy
15:06:02	ALBI	On 02/05/2013			Index Future	1	1,920,000	0.00	Client	Sell
15:06:13	ALBI	On 01/08/2013			Index Future	1	1,450,000	0.00	Member	Sell
15:06:13	ALBI	On 01/08/2013			Index Future	1	940,000	0.00	Client	Buy
15:36:36	ALBI	On 02/05/2013			Index Future	1	250,000	0.00	Client	Sell
15:36:38	ALBI	On 02/05/2013			Index Future	1	1,240,000	0.00	Client	Sell
15:38:00	ALBI	On 01/08/2013			Index Future	1	130,000	0.00	Client	Buy
15:38:00	ALBI	On 01/08/2013			Index Future	1	380,000	0.00	Client	Buy
Total for ALBI Index Future						13	19,440,000	0.00		
8:54:59	IGOV	On 02/05/2013			Index Future	1	50,000	0.00	Member	Buy
8:54:59	IGOV	On 02/05/2013			Index Future	1	50,000	0.00	Client	Sell
8:54:59	IGOV	On 01/08/2013			Index Future	1	50,000	0.00	Member	Sell
8:54:59	IGOV	On 01/08/2013			Index Future	1	50,000	0.00	Client	Buy
Total for IGOV Index Future						4	200,000	0.00		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:12:22	R023	On 02/05/2013			Bond Future	1	200,000	2,228.67	Member	Buy
8:12:22	R023	On 02/05/2013			Bond Future	1	200,000	0.00	Member	Sell
8:40:39	R023	On 02/05/2013			Bond Future	1	200,000	0.00	Member	Sell
8:40:39	R023	On 02/05/2013			Bond Future	1	200,000	2,244.08	Client	Buy
12:55:52	R023	On 02/05/2013			Bond Future	1	200,000	2,244.08	Member	Buy
12:55:52	R023	On 02/05/2013			Bond Future	1	200,000	0.00	Client	Sell
12:55:52	R023	On 02/05/2013			Bond Future	1	200,000	0.00	Member	Sell
12:55:52	R023	On 02/05/2013			Bond Future	1	200,000	2,230.20	Client	Buy
Total for R023 Bond Future						8	1,600,000	8,947.03		
8:12:22	R157	On 02/05/2013			Bond Future	1	14,100,000	169,241.19	Member	Buy
8:12:22	R157	On 02/05/2013			Bond Future	1	14,100,000	0.00	Member	Sell
8:40:56	R157	On 02/05/2013			Bond Future	1	14,100,000	0.00	Member	Sell
8:40:56	R157	On 02/05/2013			Bond Future	1	14,100,000	169,585.83	Client	Buy
13:44:24	R157	On 02/05/2013			Bond Future	1	14,100,000	169,585.83	Member	Buy
13:44:24	R157	On 02/05/2013			Bond Future	1	14,100,000	0.00	Client	Sell
13:44:24	R157	On 02/05/2013			Bond Future	1	14,100,000	0.00	Member	Sell
13:44:24	R157	On 02/05/2013			Bond Future	1	14,100,000	169,275.60	Client	Buy
15:56:08	R157	On 01/08/2013			Bond Future	1	649,000,000	0.00	Member	Sell
15:56:08	R157	On 01/08/2013			Bond Future	1	55,000,000	669,170.59	Client	Buy
16:15:23	R157	On 01/08/2013			Bond Future	1	7,000,000	85,167.17	Client	Buy
16:15:24	R157	On 01/08/2013			Bond Future	1	62,000,000	754,337.76	Client	Buy
16:15:24	R157	On 01/08/2013			Bond Future	1	7,000,000	85,167.17	Client	Buy
16:15:24	R157	On 01/08/2013			Bond Future	1	26,000,000	316,335.19	Client	Buy
16:15:24	R157	On 01/08/2013			Bond Future	1	88,000,000	1,070,672.94	Client	Buy
16:15:24	R157	On 01/08/2013			Bond Future	1	33,000,000	401,502.35	Client	Buy
16:15:24	R157	On 01/08/2013			Bond Future	1	7,000,000	85,167.17	Client	Buy
16:15:24	R157	On 01/08/2013			Bond Future	1	4,000,000	48,666.95	Client	Buy
16:15:24	R157	On 01/08/2013			Bond Future	1	360,000,000	4,380,025.68	Client	Buy
Total for R157 Bond Future						19	1,410,800,000	8,573,901.42		
8:12:22	R186	On 02/05/2013			Bond Future	1	1,200,000	16,326.88	Member	Buy
8:12:22	R186	On 02/05/2013			Bond Future	1	1,200,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:38:31	R186	On 02/05/2013			Bond Future	1	1,200,000	0.00	Member	Sell
8:38:31	R186	On 02/05/2013			Bond Future	1	1,200,000	16,455.40	Client	Buy
9:40:31	R186	On 01/08/2013			Bond Future	1	6,700,000	88,487.11	Member	Buy
9:40:31	R186	On 01/08/2013			Bond Future	1	6,700,000	0.00	Client	Sell
11:03:29	R186	On 01/08/2013			Bond Future	1	12,600,000	0.00	Client	Sell
11:03:29	R186	On 01/08/2013			Bond Future	1	12,600,000	166,598.26	Member	Buy
12:55:52	R186	On 02/05/2013			Bond Future	1	1,200,000	0.00	Member	Sell
12:55:52	R186	On 02/05/2013			Bond Future	1	1,200,000	16,455.40	Client	Buy
12:55:52	R186	On 02/05/2013			Bond Future	1	1,200,000	0.00	Member	Sell
12:55:52	R186	On 02/05/2013			Bond Future	1	1,200,000	16,339.67	Client	Buy
15:00:18	R186	On 01/08/2013			Bond Future	1	10,000,000	0.00	Member	Sell
15:00:18	R186	On 01/08/2013			Bond Future	1	10,000,000	132,111.90	Client	Buy
16:13:55	R186	On 02/05/2013			Bond Future	1	2,400,000	32,910.79	Member	Buy
16:13:55	R186	On 02/05/2013			Bond Future	1	2,400,000	0.00	Client	Sell
Total for R186 Bond Future						16	73,000,000	485,685.41		
8:58:02	R197	On 02/05/2013			Bond Future	1	4,000,000	119,152.40	Client	Buy
8:58:02	R197	On 02/05/2013			Bond Future	1	4,000,000	0.00	Member	Sell
Total for R197 Bond Future						2	8,000,000	119,152.40		
8:12:22	R201	On 02/05/2013			Bond Future	1	400,000	4,355.65	Member	Buy
8:12:22	R201	On 02/05/2013			Bond Future	1	400,000	0.00	Member	Sell
8:38:57	R201	On 02/05/2013			Bond Future	1	400,000	0.00	Member	Sell
8:38:57	R201	On 02/05/2013			Bond Future	1	400,000	4,362.05	Client	Buy
12:55:52	R201	On 02/05/2013			Bond Future	1	400,000	0.00	Member	Sell
12:55:52	R201	On 02/05/2013			Bond Future	1	400,000	4,362.05	Client	Buy
12:55:52	R201	On 02/05/2013			Bond Future	1	400,000	0.00	Member	Sell
12:55:52	R201	On 02/05/2013			Bond Future	1	400,000	4,356.29	Client	Buy
13:15:31	R201	On 02/05/2013			Bond Future	1	800,000	8,724.10	Member	Buy
13:15:31	R201	On 02/05/2013			Bond Future	1	800,000	0.00	Client	Sell
Total for R201 Bond Future						10	4,800,000	26,160.15		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:58:02	R202	On 02/05/2013			Bond Future	1	100,000	2,231.85	Client	Buy
8:58:02	R202	On 02/05/2013			Bond Future	1	100,000	0.00	Member	Sell
Total for R202 Bond Future						2	200,000	2,231.85		
8:12:22	R203	On 02/05/2013			Bond Future	1	2,200,000	24,466.44	Member	Buy
8:12:22	R203	On 02/05/2013			Bond Future	1	2,200,000	0.00	Member	Sell
8:39:15	R203	On 02/05/2013			Bond Future	1	2,200,000	0.00	Member	Sell
8:39:15	R203	On 02/05/2013			Bond Future	1	2,200,000	24,555.68	Client	Buy
12:55:52	R203	On 02/05/2013			Bond Future	1	2,200,000	24,555.68	Member	Buy
12:55:52	R203	On 02/05/2013			Bond Future	1	2,200,000	0.00	Client	Sell
12:55:52	R203	On 02/05/2013			Bond Future	1	2,200,000	0.00	Member	Sell
12:55:52	R203	On 02/05/2013			Bond Future	1	2,200,000	24,475.35	Client	Buy
14:50:11	R203	On 02/05/2013			Bond Future	1	12,200,000	0.00	Client	Sell
14:50:11	R203	On 01/08/2013			Bond Future	1	11,700,000	131,804.15	Client	Buy
14:50:11	R203	On 01/08/2013			Bond Future	1	45,600,000	0.00	Member	Sell
14:50:11	R203	On 02/05/2013			Bond Future	1	45,600,000	506,927.72	Member	Buy
14:54:13	R203	On 01/08/2013			Bond Future	1	800,000	9,012.25	Client	Buy
14:54:13	R203	On 01/08/2013			Bond Future	1	3,100,000	0.00	Member	Sell
15:19:03	R203	On 02/05/2013			Bond Future	1	15,400,000	0.00	Client	Sell
15:19:03	R203	On 02/05/2013			Bond Future	1	8,700,000	0.00	Client	Sell
15:19:03	R203	On 02/05/2013			Bond Future	1	9,300,000	0.00	Client	Sell
15:20:55	R203	On 01/08/2013			Bond Future	1	900,000	10,138.78	Client	Buy
15:20:55	R203	On 01/08/2013			Bond Future	1	700,000	7,885.72	Client	Buy
15:20:55	R203	On 01/08/2013			Bond Future	1	700,000	7,885.72	Client	Buy
15:21:57	R203	On 01/08/2013			Bond Future	1	15,700,000	176,865.40	Client	Buy
15:21:57	R203	On 01/08/2013			Bond Future	1	9,100,000	102,514.34	Client	Buy
15:21:57	R203	On 01/08/2013			Bond Future	1	9,100,000	102,514.34	Client	Buy
Total for R203 Bond Future						23	206,200,000	1,153,601.55		
8:12:22	R204	On 02/05/2013			Bond Future	1	2,400,000	27,209.02	Member	Buy
8:12:22	R204	On 02/05/2013			Bond Future	1	2,400,000	0.00	Member	Sell
8:39:29	R204	On 02/05/2013			Bond Future	1	2,400,000	0.00	Member	Sell
8:39:29	R204	On 02/05/2013			Bond Future	1	2,400,000	27,330.18	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:55:52	R204	On 02/05/2013			Bond Future	1	2,400,000	27,330.18	Member	Buy
12:55:52	R204	On 02/05/2013			Bond Future	1	2,400,000	0.00	Client	Sell
12:55:52	R204	On 02/05/2013			Bond Future	1	2,400,000	0.00	Member	Sell
12:55:52	R204	On 02/05/2013			Bond Future	1	2,400,000	27,221.11	Client	Buy
Total for R204 Bond Future						8	19,200,000	109,090.50		
8:12:22	R206	On 02/05/2013			Bond Future	1	2,300,000	23,892.53	Member	Buy
8:12:22	R206	On 02/05/2013			Bond Future	1	2,300,000	0.00	Member	Sell
8:39:44	R206	On 02/05/2013			Bond Future	1	2,300,000	0.00	Member	Sell
8:39:44	R206	On 02/05/2013			Bond Future	1	2,300,000	23,908.20	Client	Buy
12:55:52	R206	On 02/05/2013			Bond Future	1	2,300,000	23,908.20	Member	Buy
12:55:52	R206	On 02/05/2013			Bond Future	1	2,300,000	0.00	Client	Sell
12:55:52	R206	On 02/05/2013			Bond Future	1	2,300,000	0.00	Member	Sell
12:55:52	R206	On 02/05/2013			Bond Future	1	2,300,000	23,894.09	Client	Buy
Total for R206 Bond Future						8	18,400,000	95,603.03		
14:54:13	R207	On 02/05/2013			Bond Future	1	9,000,000	98,070.55	Client	Buy
14:54:13	R207	On 02/05/2013			Bond Future	1	9,000,000	0.00	Member	Sell
Total for R207 Bond Future						2	18,000,000	98,070.55		
8:12:22	R208	On 02/05/2013			Bond Future	1	4,700,000	49,203.33	Member	Buy
8:12:22	R208	On 02/05/2013			Bond Future	1	4,700,000	0.00	Member	Sell
8:39:59	R208	On 02/05/2013			Bond Future	1	4,700,000	0.00	Member	Sell
8:39:59	R208	On 02/05/2013			Bond Future	1	4,700,000	49,502.76	Client	Buy
12:55:52	R208	On 02/05/2013			Bond Future	1	4,700,000	49,502.76	Member	Buy
12:55:52	R208	On 02/05/2013			Bond Future	1	4,700,000	0.00	Client	Sell
12:55:52	R208	On 02/05/2013			Bond Future	1	4,700,000	0.00	Member	Sell
12:55:52	R208	On 02/05/2013			Bond Future	1	4,700,000	49,233.17	Client	Buy
Total for R208 Bond Future						8	37,600,000	197,442.02		
8:12:22	R209	On 02/05/2013			Bond Future	1	3,300,000	28,347.08	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:12:22	R209	On 02/05/2013			Bond Future	1	3,300,000	0.00	Member	Sell
8:40:11	R209	On 02/05/2013			Bond Future	1	3,300,000	0.00	Member	Sell
8:40:11	R209	On 02/05/2013			Bond Future	1	3,300,000	28,664.62	Client	Buy
12:55:52	R209	On 02/05/2013			Bond Future	1	3,300,000	28,664.62	Member	Buy
12:55:52	R209	On 02/05/2013			Bond Future	1	3,300,000	0.00	Client	Sell
12:55:52	R209	On 02/05/2013			Bond Future	1	3,300,000	0.00	Member	Sell
12:55:52	R209	On 02/05/2013			Bond Future	1	3,300,000	28,378.59	Client	Buy
14:54:13	R209	On 02/05/2013			Bond Future	1	9,900,000	0.00	Client	Sell
14:54:13	R209	On 01/08/2013			Bond Future	1	9,400,000	81,347.06	Client	Buy
14:54:13	R209	On 01/08/2013			Bond Future	1	10,200,000	0.00	Client	Sell
14:54:13	R209	On 01/08/2013			Bond Future	1	27,900,000	241,445.01	Member	Buy
14:54:13	R209	On 01/08/2013			Bond Future	1	28,600,000	0.00	Member	Sell
14:54:13	R209	On 02/05/2013			Bond Future	1	32,700,000	279,359.04	Member	Buy
15:27:26	R209	On 02/05/2013			Bond Future	1	12,100,000	0.00	Client	Sell
15:27:26	R209	On 02/05/2013			Bond Future	1	6,400,000	0.00	Client	Sell
15:27:26	R209	On 02/05/2013			Bond Future	1	4,300,000	0.00	Client	Sell
15:28:36	R209	On 01/08/2013			Bond Future	1	10,500,000	90,866.40	Client	Buy
15:28:36	R209	On 01/08/2013			Bond Future	1	5,000,000	43,269.72	Client	Buy
15:28:36	R209	On 01/08/2013			Bond Future	1	3,700,000	32,019.59	Client	Buy
15:29:30	R209	On 01/08/2013			Bond Future	1	500,000	0.00	Client	Sell
15:29:30	R209	On 01/08/2013			Bond Future	1	17,000,000	0.00	Client	Sell
15:29:30	R209	On 01/08/2013			Bond Future	1	200,000	0.00	Client	Sell
Total for R209 Bond Future						23	204,800,000	882,361.74		
8:58:02	R210	On 02/05/2013			Bond Future	1	700,000	11,974.27	Client	Buy
8:58:02	R210	On 02/05/2013			Bond Future	1	700,000	0.00	Member	Sell
Total for R210 Bond Future						2	1,400,000	11,974.27		
8:58:02	R211	On 02/05/2013			Bond Future	1	700,000	9,095.66	Client	Buy
8:58:02	R211	On 02/05/2013			Bond Future	1	700,000	0.00	Member	Sell
Total for R211 Bond Future						2	1,400,000	9,095.66		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:58:02	R212	On 02/05/2013			Bond Future	1	1,100,000	15,162.73	Client	Buy
8:58:02	R212	On 02/05/2013			Bond Future	1	1,100,000	0.00	Member	Sell
16:35:44	R212	On 02/05/2013			Bond Future	1	6,800,000	0.00	Member	Sell
16:35:44	R212	On 02/05/2013			Bond Future	1	6,800,000	93,730.52	Client	Buy
Total for R212 Bond Future						4	15,800,000	108,893.25		
8:12:22	R213	On 02/05/2013			Bond Future	1	500,000	4,875.56	Member	Buy
8:12:22	R213	On 02/05/2013			Bond Future	1	500,000	0.00	Member	Sell
8:40:24	R213	On 02/05/2013			Bond Future	1	500,000	0.00	Member	Sell
8:40:24	R213	On 02/05/2013			Bond Future	1	500,000	4,923.69	Client	Buy
12:55:52	R213	On 02/05/2013			Bond Future	1	500,000	4,923.69	Member	Buy
12:55:52	R213	On 02/05/2013			Bond Future	1	500,000	0.00	Client	Sell
12:55:52	R213	On 02/05/2013			Bond Future	1	500,000	0.00	Member	Sell
12:55:52	R213	On 02/05/2013			Bond Future	1	500,000	4,880.34	Client	Buy
Total for R213 Bond Future						8	4,000,000	19,603.27		
Grand Total for all Instruments						162	2,044,840,000	11,901,814.10		