



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 31/01/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:09:37	ALBI	On 02/05/2013			Index Future	1	5,210,000	0.00	Client	Sell
11:09:37	ALBI	On 07/02/2013			Index Future	1	5,210,000	0.00	Client	Buy
11:09:37	ALBI	On 02/05/2013			Index Future	1	5,210,000	0.00	Member	Buy
11:09:37	ALBI	On 07/02/2013			Index Future	1	5,210,000	0.00	Member	Sell
14:58:42	ALBI	On 02/05/2013			Index Future	1	5,210,000	0.00	Member	Sell
14:58:42	ALBI	On 02/05/2013			Index Future	1	3,020,000	0.00	Client	Buy
14:59:33	ALBI	On 07/02/2013			Index Future	1	5,210,000	0.00	Member	Buy
14:59:33	ALBI	On 07/02/2013			Index Future	1	3,020,000	0.00	Client	Sell
16:18:48	ALBI	On 02/05/2013			Index Future	1	250,000	0.00	Client	Buy
16:18:48	ALBI	On 02/05/2013			Index Future	1	1,940,000	0.00	Client	Buy
16:19:57	ALBI	On 07/02/2013			Index Future	1	250,000	0.00	Client	Sell
16:19:57	ALBI	On 07/02/2013			Index Future	1	1,940,000	0.00	Client	Sell
Total for ALBI Index Future						12	41,680,000	0.00		
15:52:54	GOVI	On 07/02/2013			GOVI	1	2,130,000	0.00	Member	Buy
15:52:54	GOVI	On 07/02/2013			GOVI	1	2,130,000	0.00	Client	Sell
15:52:54	GOVI	On 01/08/2013			GOVI	1	2,130,000	0.00	Member	Sell
15:52:54	GOVI	On 01/08/2013			GOVI	1	2,130,000	0.00	Client	Buy
15:52:54	GOVI	On 07/02/2013			GOVI	1	670,000	0.00	Member	Buy
15:52:54	GOVI	On 07/02/2013			GOVI	1	670,000	0.00	Client	Sell
15:52:54	GOVI	On 01/08/2013			GOVI	1	670,000	0.00	Member	Sell
15:52:54	GOVI	On 01/08/2013			GOVI	1	670,000	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 GOVI GOVI					8	11,200,000	0.00		
12:53:32	R157	On 02/05/2013		Bond Future	1	95,000,000	1,137,526.11	Client	Buy
12:53:32	R157	On 02/05/2013		Bond Future	1	95,000,000	0.00	Member	Sell
Total for R157 Bond Future					2	190,000,000	1,137,526.11		
13:12:24	R186	On 07/02/2013		Bond Future	1	100,000	1,283.63	Client	Buy
13:12:24	R186	On 07/02/2013		Bond Future	1	100,000	0.00	Member	Sell
Total for R186 Bond Future					2	200,000	1,283.63		
13:11:34	R204	On 02/05/2013		Bond Future	1	77,500,000	868,958.37	Client	Buy
13:11:34	R204	On 02/05/2013		Bond Future	1	77,500,000	0.00	Member	Sell
Total for R204 Bond Future					2	155,000,000	868,958.37		
13:11:34	R208	On 07/02/2013		Bond Future	1	174,000,000	0.00	Client	Sell
13:11:34	R208	On 02/05/2013		Bond Future	1	52,500,000	533,926.89	Client	Buy
13:11:34	R208	On 07/02/2013		Bond Future	1	174,000,000	1,806,746.05	Member	Buy
13:11:34	R208	On 02/05/2013		Bond Future	1	52,500,000	0.00	Member	Sell
13:12:24	R208	On 07/02/2013		Bond Future	1	100,000	1,038.16	Client	Buy
13:12:24	R208	On 07/02/2013		Bond Future	1	100,000	0.00	Member	Sell
Total for R208 Bond Future					6	453,200,000	2,341,711.10		
12:53:32	R213	On 02/05/2013		Bond Future	1	80,000,000	0.00	Client	Sell
12:53:32	R213	On 02/05/2013		Bond Future	1	80,000,000	734,450.80	Member	Buy
Total for R213 Bond Future					2	160,000,000	734,450.80		
Grand Total for all Instruments					34	1,011,280,000	5,083,930.00		