



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 21/02/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:58:01	AL7T	On 02/05/2013		Index Future	1	100,000	0.00	Member	Buy
12:58:01	AL7T	On 02/05/2013		Index Future	1	100,000	0.00	Client	Sell
Total for AL7T Index Future					2	200,000	0.00		
11:57:26	R157	On 02/05/2013		Bond Future	1	3,900,000	0.00	Client	Sell
11:57:26	R157	On 02/05/2013		Bond Future	1	3,900,000	46,747.57	Client	Buy
Total for R157 Bond Future					2	7,800,000	46,747.57		
9:39:38	R186	On 02/05/2013		Bond Future	1	500,000	0.00	Client	Sell
9:39:38	R186	On 02/05/2013		Bond Future	1	500,000	6,572.89	Member	Buy
13:13:04	R186	On 02/05/2013		Bond Future	1	600,000	0.00	Member	Sell
13:13:04	R186	On 02/05/2013		Bond Future	1	600,000	7,892.06	Client	Buy
13:13:05	R186	On 02/05/2013		Bond Future	1	21,800,000	0.00	Member	Sell
13:13:05	R186	On 02/05/2013		Bond Future	1	21,800,000	286,744.67	Client	Buy
17:32:37	R186	On 02/05/2013		Bond Future	1	51,100,000	672,352.70	Member	Buy
17:32:37	R186	On 02/05/2013		Bond Future	1	51,100,000	0.00	Client	Sell
17:32:37	R186	On 02/05/2013		Bond Future	1	10,000,000	131,575.87	Member	Buy
17:32:37	R186	On 02/05/2013		Bond Future	1	10,000,000	0.00	Client	Sell
17:32:37	R186	On 02/05/2013		Bond Future	1	200,000	2,631.52	Member	Buy
17:32:37	R186	On 02/05/2013		Bond Future	1	200,000	0.00	Client	Sell
17:32:37	R186	On 02/05/2013		Bond Future	1	34,100,000	448,673.72	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:32:37	R186	On 02/05/2013			Bond Future	1	34,100,000	0.00	Client	Sell
17:32:37	R186	On 02/05/2013			Bond Future	1	1,600,000	21,052.14	Member	Buy
17:32:37	R186	On 02/05/2013			Bond Future	1	1,600,000	0.00	Client	Sell
17:32:38	R186	On 02/05/2013			Bond Future	1	600,000	7,894.55	Member	Buy
17:32:38	R186	On 02/05/2013			Bond Future	1	600,000	0.00	Client	Sell
17:32:38	R186	On 02/05/2013			Bond Future	1	2,400,000	31,578.21	Member	Buy
17:32:38	R186	On 02/05/2013			Bond Future	1	2,400,000	0.00	Client	Sell
Total for R186 Bond Future						20	245,800,000	1,616,968.31		
10:33:18	R203	On 02/05/2013			Bond Future	1	207,500,000	0.00	Member	Sell
10:33:18	R203	On 02/05/2013			Bond Future	1	45,900,000	507,553.52	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	21,900,000	242,166.06	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	14,700,000	162,549.82	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	1,300,000	14,375.15	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	18,300,000	202,357.94	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	2,800,000	30,961.87	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	1,100,000	12,163.59	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	22,200,000	245,483.40	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	55,300,000	611,496.95	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	5,600,000	61,923.74	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	15,400,000	170,290.29	Client	Buy
10:56:31	R203	On 02/05/2013			Bond Future	1	3,000,000	33,173.43	Client	Buy
Total for R203 Bond Future						13	415,000,000	2,294,495.78		
10:33:18	R207	On 02/05/2013			Bond Future	1	391,300,000	4,194,232.01	Member	Buy
10:33:18	R207	On 02/05/2013			Bond Future	1	108,300,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	26,100,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	21,400,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	1,500,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	38,600,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	6,200,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	3,500,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	47,700,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	68,100,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	13,100,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	11,800,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	39,000,000	0.00	Client	Sell
10:58:18	R207	On 02/05/2013			Bond Future	1	6,000,000	0.00	Client	Sell
13:13:04	R207	On 02/05/2013			Bond Future	1	6,500,000	0.00	Member	Sell
13:13:04	R207	On 02/05/2013			Bond Future	1	6,500,000	69,772.99	Client	Buy
Total for R207 Bond Future						16	795,600,000	4,264,004.99		
13:13:04	R208	On 02/05/2013			Bond Future	1	13,300,000	136,255.11	Member	Buy
13:13:04	R208	On 02/05/2013			Bond Future	1	13,300,000	0.00	Client	Sell
13:13:04	R208	On 02/05/2013			Bond Future	1	14,500,000	148,548.80	Member	Buy
13:13:04	R208	On 02/05/2013			Bond Future	1	14,500,000	0.00	Client	Sell
Total for R208 Bond Future						4	55,600,000	284,803.91		
13:13:04	R209	On 02/05/2013			Bond Future	1	4,100,000	0.00	Member	Sell
13:13:04	R209	On 02/05/2013			Bond Future	1	4,100,000	33,243.59	Client	Buy
13:13:05	R209	On 02/05/2013			Bond Future	1	34,100,000	0.00	Member	Sell
13:13:05	R209	On 02/05/2013			Bond Future	1	34,100,000	276,489.38	Client	Buy
Total for R209 Bond Future						4	76,400,000	309,732.97		
Grand Total for all Instruments						61	1,596,400,000	8,816,753.54		