



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 01/08/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:39:39	2025	On 01/11/2012			Bond Future	1	3,000,000	31,926.87	Member	Buy
15:39:39	2025	On 01/11/2012			Bond Future	1	3,000,000	0.00	Member	Sell
15:39:39	2025	On 01/11/2012			Bond Future	1	3,000,000	0.00	Client	Sell
15:39:39	2025	On 01/11/2012			Bond Future	1	3,000,000	31,926.87	Client	Buy
Total for 2025 Bond Future						4	12,000,000	63,853.74		
9:16:06	ALBI	On 02/08/2012			Index Future	1	1,000,000	0.00	Client	Buy
9:16:06	ALBI	On 01/11/2012			Index Future	1	1,000,000	0.00	Client	Sell
9:16:06	ALBI	On 02/08/2012			Index Future	1	1,000,000	0.00	Member	Sell
9:16:06	ALBI	On 01/11/2012			Index Future	1	1,000,000	0.00	Member	Buy
11:31:21	ALBI	On 02/08/2012			Index Future	1	40,000	0.00	Client	Buy
11:31:21	ALBI	On 01/11/2012			Index Future	1	40,000	0.00	Client	Sell
11:31:21	ALBI	On 02/08/2012			Index Future	1	40,000	0.00	Client	Sell
11:31:21	ALBI	On 01/11/2012			Index Future	1	40,000	0.00	Client	Buy
15:13:10	ALBI	On 02/08/2012			Index Future	1	1,180,000	0.00	Client	Buy
15:13:10	ALBI	On 07/02/2013			Index Future	1	1,180,000	0.00	Client	Sell
15:13:10	ALBI	On 02/08/2012			Index Future	1	560,000	0.00	Client	Sell
15:13:10	ALBI	On 07/02/2013			Index Future	1	560,000	0.00	Client	Buy
16:01:56	ALBI	On 02/08/2012			Index Future	1	20,000	0.00	Client	Sell
16:01:56	ALBI	On 02/08/2012			Index Future	1	30,000	0.00	Client	Sell
16:01:56	ALBI	On 02/08/2012			Index Future	1	30,000	0.00	Client	Sell
16:01:56	ALBI	On 02/08/2012			Index Future	1	40,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:01:56	ALBI	On 02/08/2012			Index Future	1	140,000	0.00	Client	Sell
16:01:56	ALBI	On 02/08/2012			Index Future	1	160,000	0.00	Client	Sell
16:01:56	ALBI	On 02/08/2012			Index Future	1	200,000	0.00	Client	Sell
16:02:53	ALBI	On 07/02/2013			Index Future	1	20,000	0.00	Client	Buy
16:02:53	ALBI	On 07/02/2013			Index Future	1	30,000	0.00	Client	Buy
16:02:53	ALBI	On 07/02/2013			Index Future	1	30,000	0.00	Client	Buy
16:02:53	ALBI	On 07/02/2013			Index Future	1	40,000	0.00	Client	Buy
16:02:53	ALBI	On 07/02/2013			Index Future	1	140,000	0.00	Client	Buy
16:02:53	ALBI	On 07/02/2013			Index Future	1	160,000	0.00	Client	Buy
16:02:53	ALBI	On 07/02/2013			Index Future	1	200,000	0.00	Client	Buy
Total for ALBI Index Future						26	8,880,000	0.00		
14:36:11	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Client	Sell
15:16:20	GOVI	On 01/11/2012			GOVI	1	30,000	0.00	Client	Buy
Total for GOVI GOVI						2	60,000	0.00		
9:16:06	IGOV	On 01/11/2012			Index Future	1	20,000	0.00	Client	Buy
9:16:06	IGOV	On 01/11/2012			Index Future	1	20,000	0.00	Client	Sell
Total for IGOV Index Future						2	40,000	0.00		
9:16:06	ILBI	On 02/08/2012			Index Future	1	1,690,000	0.00	Client	Buy
9:16:06	ILBI	On 02/08/2012			Index Future	1	570,000	0.00	Client	Sell
9:58:17	ILBI	On 07/02/2013			Index Future	1	1,690,000	0.00	Client	Sell
9:58:17	ILBI	On 07/02/2013			Index Future	1	570,000	0.00	Client	Buy
15:49:40	ILBI	On 02/08/2012			Index Future	1	830,000	0.00	Client	Sell
15:49:41	ILBI	On 02/08/2012			Index Future	1	250,000	0.00	Client	Sell
15:49:41	ILBI	On 02/08/2012			Index Future	1	30,000	0.00	Client	Sell
15:49:41	ILBI	On 02/08/2012			Index Future	1	10,000	0.00	Client	Sell
15:50:15	ILBI	On 07/02/2013			Index Future	1	250,000	0.00	Client	Buy
15:50:15	ILBI	On 07/02/2013			Index Future	1	30,000	0.00	Client	Buy
15:50:15	ILBI	On 07/02/2013			Index Future	1	10,000	0.00	Client	Buy
15:50:15	ILBI	On 07/02/2013			Index Future	1	830,000	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 ILBI Index Future						12	6,760,000	0.00		
11:43:08	R023	On 01/11/2012			Bond Future	1	56,100,000	594,011.15	Client	Buy
11:43:08	R023	On 01/11/2012			Bond Future	1	56,100,000	0.00	Member	Sell
Total for R023 Bond Future						2	112,200,000	594,011.15		
9:28:43	R157	On 01/11/2012			Bond Future	1	4,500,000	0.00	Client	Sell
9:28:43	R157	On 02/08/2012			Bond Future	1	81,800,000	1,045,116.15	Client	Buy
9:28:43	R157	On 01/11/2012			Bond Future	1	267,300,000	3,276,833.11	Member	Buy
9:28:43	R157	On 02/08/2012			Bond Future	1	267,300,000	0.00	Member	Sell
9:44:13	R157	On 01/11/2012			Bond Future	1	81,800,000	0.00	Client	Sell
9:44:13	R157	On 01/11/2012			Bond Future	1	100,000,000	0.00	Client	Sell
9:44:13	R157	On 01/11/2012			Bond Future	1	4,600,000	0.00	Client	Sell
9:44:13	R157	On 01/11/2012			Bond Future	1	25,200,000	0.00	Client	Sell
9:44:13	R157	On 01/11/2012			Bond Future	1	10,000,000	0.00	Client	Sell
9:44:13	R157	On 01/11/2012			Bond Future	1	41,200,000	0.00	Client	Sell
9:48:14	R157	On 02/08/2012			Bond Future	1	100,000,000	1,277,648.10	Client	Buy
9:48:14	R157	On 02/08/2012			Bond Future	1	4,600,000	58,771.81	Client	Buy
9:48:14	R157	On 02/08/2012			Bond Future	1	25,200,000	321,967.32	Client	Buy
9:48:14	R157	On 02/08/2012			Bond Future	1	10,000,000	127,764.81	Client	Buy
9:48:14	R157	On 02/08/2012			Bond Future	1	41,200,000	526,391.02	Client	Buy
9:48:14	R157	On 02/08/2012			Bond Future	1	4,500,000	57,494.16	Client	Buy
16:28:27	R157	On 01/11/2012			Bond Future	1	70,000,000	859,287.73	Client	Buy
16:28:27	R157	On 01/11/2012			Bond Future	1	70,000,000	0.00	Member	Sell
Total for R157 Bond Future						18	1,209,200,000	7,551,274.21		
8:58:31	R186	On 01/11/2012	8.00	Call	Bond Future	1	900,000	0.00	Client	Sell
8:58:31	R186	On 01/11/2012	8.00	Call	Bond Future	1	900,000	0.00	Client	Buy
8:58:31	R186	On 01/11/2012	8.50	Put	Bond Future	1	900,000	0.00	Client	Buy
8:58:31	R186	On 01/11/2012	8.50	Put	Bond Future	1	900,000	0.00	Client	Sell
10:04:13	R186	On 02/08/2012			Bond Future	1	300,000	3,876.04	Client	Buy
10:04:13	R186	On 01/11/2012			Bond Future	1	300,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:04:13	R186	On 02/08/2012			Bond Future	1	99,900,000	0.00	Member	Sell
10:04:13	R186	On 01/11/2012			Bond Future	1	99,900,000	1,307,129.96	Member	Buy
11:18:17	R186	On 02/08/2012			Bond Future	1	34,100,000	440,576.30	Client	Buy
11:18:17	R186	On 02/08/2012			Bond Future	1	17,200,000	222,226.17	Client	Buy
11:18:17	R186	On 02/08/2012			Bond Future	1	13,800,000	178,297.74	Client	Buy
11:18:17	R186	On 02/08/2012			Bond Future	1	8,100,000	104,653.02	Client	Buy
11:18:17	R186	On 02/08/2012			Bond Future	1	4,800,000	62,016.60	Client	Buy
11:18:17	R186	On 02/08/2012			Bond Future	1	3,200,000	41,344.40	Client	Buy
11:18:17	R186	On 02/08/2012			Bond Future	1	2,700,000	34,884.34	Client	Buy
11:18:17	R186	On 02/08/2012			Bond Future	1	2,200,000	28,424.28	Client	Buy
11:18:17	R186	On 02/08/2012			Bond Future	1	1,700,000	21,964.21	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	1,700,000	21,964.21	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	1,300,000	16,796.16	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	1,200,000	15,504.15	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	1,100,000	14,212.14	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	1,000,000	12,920.13	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	1,000,000	12,920.13	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	800,000	10,336.10	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	700,000	9,044.09	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	700,000	9,044.09	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	700,000	9,044.09	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	500,000	6,460.06	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	400,000	5,168.05	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	400,000	5,168.05	Client	Buy
11:18:18	R186	On 02/08/2012			Bond Future	1	300,000	3,876.04	Client	Buy
11:18:24	R186	On 01/11/2012			Bond Future	1	34,100,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	17,200,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	13,800,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	8,100,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	4,800,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	3,200,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	2,700,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	2,200,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	1,700,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	1,700,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	1,300,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	1,200,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	1,100,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	1,000,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	1,000,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	800,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	700,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	700,000	0.00	Client	Sell
11:18:24	R186	On 01/11/2012			Bond Future	1	700,000	0.00	Client	Sell
11:18:25	R186	On 01/11/2012			Bond Future	1	500,000	0.00	Client	Sell
11:18:25	R186	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
11:18:25	R186	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
11:18:25	R186	On 01/11/2012			Bond Future	1	300,000	0.00	Client	Sell
11:43:35	R186	On 02/08/2012			Bond Future	1	35,000,000	451,838.59	Member	Buy
11:43:35	R186	On 07/02/2013			Bond Future	1	35,000,000	0.00	Member	Sell
11:43:35	R186	On 02/08/2012			Bond Future	1	30,000,000	0.00	Client	Sell
11:43:35	R186	On 07/02/2013			Bond Future	1	30,000,000	382,247.10	Client	Buy
11:57:39	R186	On 02/08/2012			Bond Future	1	799,200,000	10,323,773.09	Member	Buy
11:57:39	R186	On 02/08/2012			Bond Future	1	799,200,000	0.00	Member	Sell
11:57:49	R186	On 01/11/2012			Bond Future	1	793,200,000	10,376,482.17	Member	Buy
11:57:49	R186	On 01/11/2012			Bond Future	1	793,200,000	0.00	Member	Sell
14:19:46	R186	On 02/08/2012			Bond Future	1	11,700,000	0.00	Client	Sell
14:19:46	R186	On 01/11/2012			Bond Future	1	11,700,000	153,201.56	Client	Buy
14:19:46	R186	On 02/08/2012			Bond Future	1	11,700,000	151,166.69	Member	Buy
14:19:46	R186	On 01/11/2012			Bond Future	1	11,700,000	0.00	Member	Sell
16:00:29	R186	On 02/08/2012			Bond Future	1	2,000,000	0.00	Client	Sell
16:00:29	R186	On 02/08/2012			Bond Future	1	3,000,000	0.00	Client	Sell
16:00:48	R186	On 07/02/2013			Bond Future	1	2,000,000	25,483.14	Client	Buy
16:00:48	R186	On 07/02/2013			Bond Future	1	3,000,000	38,224.71	Client	Buy

Total for R186 Bond Future **70** **3,774,800,000** **24,500,267.60**

15:39:39	R197	On 01/11/2012			Bond Future	1	2,000,000	54,439.69	Member	Buy
15:39:39	R197	On 01/11/2012			Bond Future	1	2,000,000	0.00	Member	Sell
15:39:39	R197	On 01/11/2012			Bond Future	1	2,000,000	0.00	Client	Sell
15:39:39	R197	On 01/11/2012			Bond Future	1	2,000,000	54,439.69	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R197 Bond Future					4	8,000,000	108,879.38		
10:56:04	R202	On 02/08/2012		Bond Future	1	800,000	0.00	Client	Sell
10:56:04	R202	On 02/08/2012		Bond Future	1	800,000	15,760.08	Member	Buy
Total for R202 Bond Future					2	1,600,000	15,760.08		
16:24:08	R203	On 07/02/2013		Bond Future	1	96,000,000	0.00	Member	Sell
16:24:08	R203	On 07/02/2013		Bond Future	1	96,000,000	1,078,110.72	Client	Buy
Total for R203 Bond Future					2	192,000,000	1,078,110.72		
9:19:48	R207	On 02/08/2012		Bond Future	1	81,800,000	855,402.64	Member	Buy
9:19:48	R207	On 02/08/2012		Bond Future	1	3,000,000	0.00	Client	Sell
9:27:04	R207	On 02/08/2012		Bond Future	1	3,000,000	0.00	Client	Sell
9:27:04	R207	On 02/08/2012		Bond Future	1	60,000,000	0.00	Client	Sell
9:27:04	R207	On 02/08/2012		Bond Future	1	1,000,000	0.00	Client	Sell
9:27:04	R207	On 02/08/2012		Bond Future	1	2,000,000	0.00	Client	Sell
9:27:04	R207	On 02/08/2012		Bond Future	1	8,000,000	0.00	Client	Sell
9:27:04	R207	On 02/08/2012		Bond Future	1	800,000	0.00	Client	Sell
9:27:04	R207	On 02/08/2012		Bond Future	1	4,000,000	0.00	Client	Sell
Total for R207 Bond Future					9	163,600,000	855,402.64		
10:33:56	R208	On 02/08/2012		Bond Future	1	149,400,000	0.00	Member	Sell
10:33:56	R208	On 01/11/2012		Bond Future	1	142,500,000	1,440,249.92	Member	Buy
10:33:56	R208	On 01/11/2012		Bond Future	1	13,200,000	0.00	Client	Sell
10:33:56	R208	On 02/08/2012		Bond Future	1	500,000	5,158.82	Client	Buy
10:41:08	R208	On 02/08/2012		Bond Future	1	43,200,000	445,721.70	Member	Buy
10:41:08	R208	On 02/08/2012		Bond Future	1	14,900,000	0.00	Client	Sell
11:11:26	R208	On 01/11/2012		Bond Future	1	114,600,000	0.00	Member	Sell
11:11:26	R208	On 01/11/2012		Bond Future	1	55,700,000	562,960.85	Client	Buy
11:55:04	R208	On 02/08/2012		Bond Future	1	42,000,000	433,340.54	Client	Buy
11:55:04	R208	On 02/08/2012		Bond Future	1	6,800,000	70,159.90	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:55:04	R208	On 02/08/2012			Bond Future	1	9,000,000	92,858.69	Client	Buy
11:55:04	R208	On 02/08/2012			Bond Future	1	600,000	6,190.58	Client	Buy
11:55:04	R208	On 02/08/2012			Bond Future	1	12,000,000	123,811.58	Client	Buy
11:55:04	R208	On 02/08/2012			Bond Future	1	31,400,000	323,973.64	Client	Buy
11:55:04	R208	On 02/08/2012			Bond Future	1	300,000	3,095.29	Client	Buy
11:55:04	R208	On 02/08/2012			Bond Future	1	1,000,000	10,317.63	Client	Buy
11:55:04	R208	On 02/08/2012			Bond Future	1	3,100,000	31,984.66	Client	Buy
11:55:04	R208	On 02/08/2012			Bond Future	1	25,200,000	260,004.33	Client	Buy
11:55:04	R208	On 02/08/2012			Bond Future	1	4,300,000	44,365.82	Client	Buy
11:55:05	R208	On 02/08/2012			Bond Future	1	13,200,000	136,192.74	Client	Buy
11:57:12	R208	On 02/08/2012			Bond Future	1	6,300,000	0.00	Client	Sell
11:57:12	R208	On 02/08/2012			Bond Future	1	19,500,000	0.00	Client	Sell
11:57:12	R208	On 02/08/2012			Bond Future	1	2,500,000	0.00	Client	Sell
12:01:42	R208	On 01/11/2012			Bond Future	1	43,000,000	0.00	Client	Sell
12:01:42	R208	On 01/11/2012			Bond Future	1	6,800,000	0.00	Client	Sell
12:01:42	R208	On 01/11/2012			Bond Future	1	9,000,000	0.00	Client	Sell
12:01:42	R208	On 01/11/2012			Bond Future	1	600,000	0.00	Client	Sell
12:01:42	R208	On 01/11/2012			Bond Future	1	12,000,000	0.00	Client	Sell
12:01:42	R208	On 01/11/2012			Bond Future	1	31,400,000	0.00	Client	Sell
12:01:42	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Client	Sell
12:01:42	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Client	Sell
12:01:42	R208	On 01/11/2012			Bond Future	1	25,200,000	0.00	Client	Sell
12:06:01	R208	On 01/11/2012			Bond Future	1	3,000,000	30,321.05	Client	Buy
12:06:01	R208	On 01/11/2012			Bond Future	1	10,300,000	104,102.28	Client	Buy
12:06:01	R208	On 01/11/2012			Bond Future	1	19,500,000	197,086.83	Client	Buy
12:06:01	R208	On 01/11/2012			Bond Future	1	2,500,000	25,267.54	Client	Buy
12:06:01	R208	On 01/11/2012			Bond Future	1	14,900,000	150,594.55	Client	Buy
12:06:01	R208	On 01/11/2012			Bond Future	1	800,000	8,085.61	Client	Buy
12:06:01	R208	On 01/11/2012			Bond Future	1	4,900,000	49,524.38	Client	Buy
12:06:01	R208	On 01/11/2012			Bond Future	1	2,000,000	20,214.03	Client	Buy
12:06:01	R208	On 01/11/2012			Bond Future	1	1,000,000	10,107.02	Client	Buy
15:39:39	R208	On 01/11/2012			Bond Future	1	700,000	7,066.03	Member	Buy
15:39:39	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
15:39:39	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Client	Sell
15:39:39	R208	On 01/11/2012			Bond Future	1	700,000	7,066.03	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R208 Bond Future						45	902,200,000	4,599,822.05		
15:39:39	R210	On 01/11/2012			Bond Future	1	1,700,000	0.00	Member	Sell
15:39:39	R210	On 01/11/2012			Bond Future	1	1,700,000	25,625.06	Client	Buy
15:39:39	R210	On 01/11/2012			Bond Future	1	1,700,000	0.00	Client	Sell
16:34:13	R210	On 01/11/2012			Bond Future	1	1,700,000	25,625.06	Member	Buy
Total for R210 Bond Future						4	6,800,000	51,250.12		
Grand Total for all Instruments						202	6,398,140,000	39,418,631.69		