



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 22/10/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:35:31	2025	On 01/11/2012			Bond Future	1	4,200,000	0.00	Member	Sell
9:35:31	2025	On 01/11/2012			Bond Future	1	4,200,000	46,140.36	Client	Buy
9:35:31	2025	On 01/11/2012			Bond Future	1	4,200,000	46,025.70	Member	Buy
9:35:31	2025	On 01/11/2012			Bond Future	1	4,200,000	0.00	Client	Sell
9:35:31	2025	On 01/11/2012			Bond Future	1	900,000	0.00	Member	Sell
9:35:31	2025	On 01/11/2012			Bond Future	1	900,000	9,887.22	Client	Buy
9:35:31	2025	On 01/11/2012			Bond Future	1	900,000	9,862.65	Member	Buy
9:35:31	2025	On 01/11/2012			Bond Future	1	900,000	0.00	Client	Sell
Total for 2025 Bond Future						8	20,400,000	111,915.93		
16:25:56	ALBI	On 01/11/2012			Index Future	1	800,000	0.00	Client	Buy
16:25:56	ALBI	On 07/02/2013			Index Future	1	800,000	0.00	Client	Sell
16:25:56	ALBI	On 01/11/2012			Index Future	1	800,000	0.00	Client	Sell
16:25:56	ALBI	On 07/02/2013			Index Future	1	800,000	0.00	Client	Buy
Total for ALBI Index Future						4	3,200,000	0.00		
16:29:39	IGOV	On 07/02/2013			Index Future	1	230,000	0.00	Client	Sell
16:29:39	IGOV	On 01/11/2012			Index Future	1	230,000	0.00	Client	Buy
16:29:39	IGOV	On 07/02/2013			Index Future	1	230,000	0.00	Client	Buy
16:29:39	IGOV	On 01/11/2012			Index Future	1	230,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for IGOV Index Future						4	920,000	0.00		
12:54:31	R186	On 07/02/2013	7.75	Call	Bond Future	1	50,000,000	0.00	Member	Sell
12:54:31	R186	On 07/02/2013	7.50	Call	Bond Future	1	50,000,000	0.00	Member	Buy
12:54:31	R186	On 07/02/2013	7.75	Call	Bond Future	1	50,000,000	0.00	Member	Buy
12:54:31	R186	On 07/02/2013	7.50	Call	Bond Future	1	50,000,000	0.00	Member	Sell
13:12:47	R186	On 07/02/2013	7.75	Call	Bond Future	1	2,500,000	0.00	Client	Sell
13:12:47	R186	On 07/02/2013	7.75	Call	Bond Future	1	50,000,000	0.00	Member	Buy
13:12:58	R186	On 07/02/2013	7.50	Call	Bond Future	1	2,500,000	0.00	Client	Buy
13:12:58	R186	On 07/02/2013	7.50	Call	Bond Future	1	50,000,000	0.00	Member	Sell
14:50:55	R186	On 07/02/2013	7.75	Call	Bond Future	1	20,000,000	0.00	Client	Sell
14:50:55	R186	On 07/02/2013	7.75	Call	Bond Future	1	2,500,000	0.00	Client	Sell
14:50:55	R186	On 07/02/2013	7.75	Call	Bond Future	1	25,000,000	0.00	Client	Sell
14:51:21	R186	On 07/02/2013	7.50	Call	Bond Future	1	20,000,000	0.00	Client	Buy
14:51:22	R186	On 07/02/2013	7.50	Call	Bond Future	1	2,500,000	0.00	Client	Buy
14:51:22	R186	On 07/02/2013	7.50	Call	Bond Future	1	25,000,000	0.00	Client	Buy
16:59:45	R186	On 07/02/2013			Bond Future	1	10,000,000	0.00	Client	Sell
16:59:45	R186	On 07/02/2013			Bond Future	1	30,000,000	375,948.63	Member	Buy
17:05:21	R186	On 07/02/2013			Bond Future	1	20,000,000	0.00	Client	Sell
Total for R186 Bond Future						17	460,000,000	375,948.63		
16:54:17	R207	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
16:54:17	R207	On 01/11/2012			Bond Future	1	1,000,000	10,693.55	Client	Buy
16:54:17	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:17	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:17	R207	On 01/11/2012			Bond Future	1	5,700,000	0.00	Member	Sell
16:54:17	R207	On 01/11/2012			Bond Future	1	5,700,000	60,953.21	Client	Buy
16:54:18	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:18	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:18	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:18	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:18	R207	On 01/11/2012			Bond Future	1	33,000,000	0.00	Member	Sell
16:54:18	R207	On 01/11/2012			Bond Future	1	33,000,000	352,886.99	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:54:18	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:18	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:19	R207	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
16:54:19	R207	On 01/11/2012			Bond Future	1	500,000	5,346.77	Client	Buy
16:54:19	R207	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
16:54:19	R207	On 01/11/2012			Bond Future	1	400,000	4,277.42	Client	Buy
16:54:19	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:19	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:19	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:19	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:20	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:20	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:20	R207	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:54:20	R207	On 01/11/2012			Bond Future	1	200,000	2,138.71	Client	Buy
16:54:20	R207	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
16:54:20	R207	On 01/11/2012			Bond Future	1	1,000,000	10,693.55	Client	Buy
16:54:20	R207	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:54:20	R207	On 01/11/2012			Bond Future	1	300,000	3,208.06	Client	Buy
16:54:21	R207	On 01/11/2012			Bond Future	1	12,000,000	0.00	Member	Sell
16:54:21	R207	On 01/11/2012			Bond Future	1	12,000,000	128,322.54	Client	Buy
16:54:21	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:21	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:21	R207	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:54:21	R207	On 01/11/2012			Bond Future	1	300,000	3,208.06	Client	Buy
16:54:21	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:21	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:22	R207	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
16:54:22	R207	On 01/11/2012			Bond Future	1	400,000	4,277.42	Client	Buy
16:54:22	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:22	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:22	R207	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:54:22	R207	On 01/11/2012			Bond Future	1	200,000	2,138.71	Client	Buy
16:54:22	R207	On 01/11/2012			Bond Future	1	26,500,000	0.00	Member	Sell
16:54:22	R207	On 01/11/2012			Bond Future	1	26,500,000	283,378.94	Client	Buy
16:54:23	R207	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
16:54:23	R207	On 01/11/2012			Bond Future	1	400,000	4,277.42	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:54:23	R207	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
16:54:23	R207	On 01/11/2012			Bond Future	1	600,000	6,416.13	Client	Buy
16:54:23	R207	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
16:54:23	R207	On 01/11/2012			Bond Future	1	600,000	6,416.13	Client	Buy
16:54:23	R207	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:54:23	R207	On 01/11/2012			Bond Future	1	200,000	2,138.71	Client	Buy
16:54:23	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:23	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
16:54:23	R207	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:54:23	R207	On 01/11/2012			Bond Future	1	200,000	2,138.71	Client	Buy
16:54:24	R207	On 01/11/2012			Bond Future	1	14,100,000	0.00	Member	Sell
16:54:24	R207	On 01/11/2012			Bond Future	1	14,100,000	150,778.98	Client	Buy
16:54:24	R207	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:54:24	R207	On 01/11/2012			Bond Future	1	300,000	3,208.06	Client	Buy
16:54:24	R207	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:54:24	R207	On 01/11/2012			Bond Future	1	300,000	3,208.06	Client	Buy
16:54:24	R207	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
16:54:24	R207	On 01/11/2012			Bond Future	1	600,000	6,416.13	Client	Buy
16:54:24	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:54:24	R207	On 01/11/2012			Bond Future	1	100,000	1,069.35	Client	Buy
Total for R207 Bond Future						68	200,000,000	1,069,354.50		
16:57:54	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:57:54	R208	On 01/11/2012			Bond Future	1	300,000	3,046.56	Client	Buy
16:57:54	R208	On 01/11/2012			Bond Future	1	900,000	0.00	Member	Sell
16:57:54	R208	On 01/11/2012			Bond Future	1	900,000	9,139.67	Client	Buy
16:57:54	R208	On 01/11/2012			Bond Future	1	4,700,000	0.00	Member	Sell
16:57:54	R208	On 01/11/2012			Bond Future	1	4,700,000	47,729.38	Client	Buy
16:57:55	R208	On 01/11/2012			Bond Future	1	800,000	0.00	Member	Sell
16:57:55	R208	On 01/11/2012			Bond Future	1	800,000	8,124.15	Client	Buy
16:57:55	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:57:55	R208	On 01/11/2012			Bond Future	1	300,000	3,046.56	Client	Buy
16:57:55	R208	On 01/11/2012			Bond Future	1	7,100,000	0.00	Member	Sell
16:57:55	R208	On 01/11/2012			Bond Future	1	7,100,000	72,101.83	Client	Buy
16:57:55	R208	On 01/11/2012			Bond Future	1	26,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:57:55	R208	On 01/11/2012			Bond Future	1	26,000,000	264,034.89	Client	Buy
16:57:56	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:57:56	R208	On 01/11/2012			Bond Future	1	100,000	1,015.52	Client	Buy
16:57:56	R208	On 01/11/2012			Bond Future	1	16,500,000	0.00	Member	Sell
16:57:56	R208	On 01/11/2012			Bond Future	1	16,500,000	167,560.60	Client	Buy
16:57:56	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
16:57:56	R208	On 01/11/2012			Bond Future	1	1,000,000	10,155.19	Client	Buy
16:57:56	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
16:57:56	R208	On 01/11/2012			Bond Future	1	700,000	7,108.63	Client	Buy
16:57:57	R208	On 01/11/2012			Bond Future	1	800,000	0.00	Member	Sell
16:57:57	R208	On 01/11/2012			Bond Future	1	800,000	8,124.15	Client	Buy
16:57:57	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:57:57	R208	On 01/11/2012			Bond Future	1	200,000	2,031.04	Client	Buy
16:57:57	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
16:57:57	R208	On 01/11/2012			Bond Future	1	1,000,000	10,155.19	Client	Buy
16:57:57	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
16:57:57	R208	On 01/11/2012			Bond Future	1	700,000	7,108.63	Client	Buy
16:57:58	R208	On 01/11/2012			Bond Future	1	1,900,000	0.00	Member	Sell
16:57:58	R208	On 01/11/2012			Bond Future	1	1,900,000	19,294.86	Client	Buy
16:57:58	R208	On 01/11/2012			Bond Future	1	1,200,000	0.00	Member	Sell
16:57:58	R208	On 01/11/2012			Bond Future	1	1,200,000	12,186.23	Client	Buy
16:57:58	R208	On 01/11/2012			Bond Future	1	1,700,000	0.00	Member	Sell
16:57:58	R208	On 01/11/2012			Bond Future	1	1,700,000	17,263.82	Client	Buy
16:57:58	R208	On 01/11/2012			Bond Future	1	800,000	0.00	Member	Sell
16:57:58	R208	On 01/11/2012			Bond Future	1	800,000	8,124.15	Client	Buy
16:57:59	R208	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
16:57:59	R208	On 01/11/2012			Bond Future	1	400,000	4,062.08	Client	Buy
16:57:59	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:57:59	R208	On 01/11/2012			Bond Future	1	200,000	2,031.04	Client	Buy
16:57:59	R208	On 01/11/2012			Bond Future	1	2,500,000	0.00	Member	Sell
16:57:59	R208	On 01/11/2012			Bond Future	1	2,500,000	25,387.97	Client	Buy
16:57:59	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:57:59	R208	On 01/11/2012			Bond Future	1	300,000	3,046.56	Client	Buy
16:58:00	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
16:58:00	R208	On 01/11/2012			Bond Future	1	1,000,000	10,155.19	Client	Buy
16:58:00	R208	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:58:00	R208	On 01/11/2012			Bond Future	1	400,000	4,062.08	Client	Buy
16:58:00	R208	On 01/11/2012			Bond Future	1	5,800,000	0.00	Member	Sell
16:58:00	R208	On 01/11/2012			Bond Future	1	5,800,000	58,900.09	Client	Buy
16:58:00	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:58:00	R208	On 01/11/2012			Bond Future	1	200,000	2,031.04	Client	Buy
16:58:01	R208	On 01/11/2012			Bond Future	1	900,000	0.00	Member	Sell
16:58:01	R208	On 01/11/2012			Bond Future	1	900,000	9,139.67	Client	Buy
16:58:01	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:58:01	R208	On 01/11/2012			Bond Future	1	100,000	1,015.52	Client	Buy
16:58:01	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:58:01	R208	On 01/11/2012			Bond Future	1	100,000	1,015.52	Client	Buy
16:58:01	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:58:01	R208	On 01/11/2012			Bond Future	1	100,000	1,015.52	Client	Buy
16:58:01	R208	On 01/11/2012			Bond Future	1	12,600,000	0.00	Member	Sell
16:58:01	R208	On 01/11/2012			Bond Future	1	12,600,000	127,955.37	Client	Buy
16:58:02	R208	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
16:58:02	R208	On 01/11/2012			Bond Future	1	500,000	5,077.59	Client	Buy
16:58:02	R208	On 01/11/2012			Bond Future	1	3,100,000	0.00	Member	Sell
16:58:02	R208	On 01/11/2012			Bond Future	1	3,100,000	31,481.08	Client	Buy
16:58:02	R208	On 01/11/2012			Bond Future	1	3,600,000	0.00	Member	Sell
16:58:02	R208	On 01/11/2012			Bond Future	1	3,600,000	36,558.68	Client	Buy
16:58:02	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:58:02	R208	On 01/11/2012			Bond Future	1	100,000	1,015.52	Client	Buy
16:58:03	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:58:03	R208	On 01/11/2012			Bond Future	1	100,000	1,015.52	Client	Buy
16:58:03	R208	On 01/11/2012			Bond Future	1	1,300,000	0.00	Member	Sell
16:58:03	R208	On 01/11/2012			Bond Future	1	1,300,000	13,201.74	Client	Buy
16:59:45	R208	On 07/02/2013			Bond Future	1	25,000,000	0.00	Client	Sell
16:59:45	R208	On 07/02/2013			Bond Future	1	25,000,000	257,353.58	Member	Buy
Total for R208 Bond Future						78	250,000,000	1,272,872.38		
Grand Total for all Instruments						179	934,520,000	2,830,091.44		