



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 23/10/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:43:32	2025	On 01/11/2012			Bond Future	1	201,700,000	2,233,435.19	Member	Buy
12:43:32	2025	On 01/11/2012			Bond Future	1	1,800,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	200,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	100,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	7,200,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	5,400,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	1,200,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	36,100,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	800,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	700,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	100,000	0.00	Client	Sell
12:56:25	2025	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
12:56:26	2025	On 01/11/2012			Bond Future	1	800,000	0.00	Client	Sell
12:56:26	2025	On 01/11/2012			Bond Future	1	2,100,000	0.00	Client	Sell
12:56:26	2025	On 01/11/2012			Bond Future	1	800,000	0.00	Client	Sell
12:56:26	2025	On 01/11/2012			Bond Future	1	48,500,000	0.00	Client	Sell
12:56:26	2025	On 01/11/2012			Bond Future	1	20,700,000	0.00	Client	Sell
12:56:26	2025	On 01/11/2012			Bond Future	1	2,500,000	0.00	Client	Sell
12:56:26	2025	On 01/11/2012			Bond Future	1	57,600,000	0.00	Client	Sell
12:56:26	2025	On 01/11/2012			Bond Future	1	14,700,000	0.00	Client	Sell
Total for 2025 Bond Future						20	403,400,000	2,233,435.19		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:08:04	AL7T	On 01/11/2012			Index Future	1	120,000	0.00	Client	Buy
16:08:04	AL7T	On 07/02/2013			Index Future	1	120,000	0.00	Client	Sell
16:08:04	AL7T	On 07/02/2013			Index Future	1	10,000	0.00	Client	Buy
16:08:04	AL7T	On 01/11/2012			Index Future	1	10,000	0.00	Client	Sell
16:30:44	AL7T	On 01/11/2012			Index Future	1	100,000	0.00	Client	Sell
16:30:44	AL7T	On 01/11/2012			Index Future	1	10,000	0.00	Client	Sell
16:31:09	AL7T	On 07/02/2013			Index Future	1	100,000	0.00	Client	Buy
16:31:09	AL7T	On 07/02/2013			Index Future	1	10,000	0.00	Client	Buy
Total for AL7T Index Future						8	480,000	0.00		
14:37:52	ALBI	On 01/11/2012			Index Future	1	10,000	0.00	Member	Buy
14:37:52	ALBI	On 01/11/2012			Index Future	1	10,000	0.00	Client	Sell
14:37:52	ALBI	On 01/11/2012			Index Future	1	10,000	0.00	Member	Sell
14:37:52	ALBI	On 01/11/2012			Index Future	1	10,000	0.00	Client	Buy
16:09:16	ALBI	On 01/11/2012			Index Future	1	350,000	0.00	Client	Sell
16:09:16	ALBI	On 01/11/2012			Index Future	1	30,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	10,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	50,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	30,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	80,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	10,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	30,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	10,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	10,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	80,000	0.00	Client	Buy
16:30:01	ALBI	On 01/11/2012			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future						16	740,000	0.00		
16:07:15	IGOV	On 01/11/2012			Index Future	1	4,310,000	0.00	Client	Buy
16:07:15	IGOV	On 07/02/2013			Index Future	1	4,310,000	0.00	Client	Sell
16:07:15	IGOV	On 01/11/2012			Index Future	1	4,010,000	0.00	Client	Sell
16:07:15	IGOV	On 07/02/2013			Index Future	1	4,010,000	0.00	Client	Buy
16:27:02	IGOV	On 01/11/2012			Index 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
16:27:28	IGOV	On 07/02/2013			Index Future	1	300,000	0.00	Client	Buy
Total for IGOV Index Future						6	17,240,000	0.00		
10:39:26	R023	On 02/05/2013			Bond Future	1	800,000	8,822.46	Client	Buy
10:39:26	R023	On 02/05/2013			Bond Future	1	800,000	0.00	Member	Sell
10:48:46	R023	On 02/05/2013			Bond Future	1	800,000	0.00	Client	Sell
10:48:46	R023	On 02/05/2013			Bond Future	1	800,000	8,822.46	Member	Buy
Total for R023 Bond Future						4	3,200,000	17,644.92		
13:42:26	R186	On 07/02/2013	7.50	Call	Bond Future	1	15,900,000	0.00	Client	Sell
13:42:26	R186	On 07/02/2013	7.50	Call	Bond Future	1	15,900,000	0.00	Client	Buy
17:17:43	R186	On 07/02/2013	7.00	Call	Bond Future	1	44,000,000	0.00	Member	Buy
17:17:43	R186	On 07/02/2013	7.00	Call	Bond Future	1	44,000,000	0.00	Client	Sell
17:49:37	R186	On 07/02/2013	7.00	Call	Bond Future	1	44,000,000	0.00	Member	Sell
17:49:37	R186	On 07/02/2013	7.00	Call	Bond Future	1	44,000,000	0.00	Client	Buy
Total for R186 Bond Future						6	207,800,000	0.00		
14:41:42	R197	On 01/11/2012			Bond Future	1	4,700,000	131,024.67	Member	Buy
14:41:42	R197	On 01/11/2012			Bond Future	1	4,700,000	0.00	Client	Sell
14:41:42	R197	On 01/11/2012			Bond Future	1	4,700,000	0.00	Member	Sell
14:41:42	R197	On 01/11/2012			Bond Future	1	4,700,000	131,024.67	Client	Buy
Total for R197 Bond Future						4	18,800,000	262,049.35		
10:08:51	R203	On 02/05/2013			Bond Future	1	800,000	8,822.46	Member	Buy
10:08:51	R203	On 02/05/2013			Bond Future	1	800,000	0.00	Member	Sell
10:53:38	R203	On 02/05/2013			Bond Future	1	800,000	8,822.46	Client	Buy
10:53:38	R203	On 02/05/2013			Bond Future	1	800,000	0.00	Member	Sell
Total for R203 Bond Future						4	3,200,000	17,644.92		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:41:42	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
14:41:42	R208	On 01/11/2012			Bond Future	1	1,000,000	10,155.65	Client	Buy
15:53:12	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
15:53:12	R208	On 01/11/2012			Bond Future	1	300,000	3,045.50	Client	Buy
15:53:12	R208	On 01/11/2012			Bond Future	1	900,000	0.00	Member	Sell
15:53:12	R208	On 01/11/2012			Bond Future	1	900,000	9,136.49	Client	Buy
15:53:12	R208	On 01/11/2012			Bond Future	1	4,700,000	0.00	Member	Sell
15:53:12	R208	On 01/11/2012			Bond Future	1	4,700,000	47,712.78	Client	Buy
15:53:13	R208	On 01/11/2012			Bond Future	1	900,000	0.00	Member	Sell
15:53:13	R208	On 01/11/2012			Bond Future	1	900,000	9,136.49	Client	Buy
15:53:13	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
15:53:13	R208	On 01/11/2012			Bond Future	1	300,000	3,045.50	Client	Buy
15:53:13	R208	On 01/11/2012			Bond Future	1	7,100,000	0.00	Member	Sell
15:53:13	R208	On 01/11/2012			Bond Future	1	7,100,000	72,076.75	Client	Buy
15:53:13	R208	On 01/11/2012			Bond Future	1	25,900,000	0.00	Member	Sell
15:53:13	R208	On 01/11/2012			Bond Future	1	25,900,000	262,927.86	Client	Buy
15:53:14	R208	On 01/11/2012			Bond Future	1	16,400,000	0.00	Member	Sell
15:53:14	R208	On 01/11/2012			Bond Future	1	16,400,000	166,487.14	Client	Buy
15:53:14	R208	On 01/11/2012			Bond Future	1	1,100,000	0.00	Member	Sell
15:53:14	R208	On 01/11/2012			Bond Future	1	1,100,000	11,166.82	Client	Buy
15:53:14	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
15:53:14	R208	On 01/11/2012			Bond Future	1	700,000	7,106.16	Client	Buy
15:53:15	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
15:53:15	R208	On 01/11/2012			Bond Future	1	700,000	7,106.16	Client	Buy
15:53:15	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
15:53:15	R208	On 01/11/2012			Bond Future	1	100,000	1,015.17	Client	Buy
15:53:15	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
15:53:15	R208	On 01/11/2012			Bond Future	1	200,000	2,030.33	Client	Buy
15:53:15	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
15:53:15	R208	On 01/11/2012			Bond Future	1	300,000	3,045.50	Client	Buy
15:53:16	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
15:53:16	R208	On 01/11/2012			Bond Future	1	1,000,000	10,151.66	Client	Buy
15:53:16	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
15:53:16	R208	On 01/11/2012			Bond Future	1	700,000	7,106.16	Client	Buy
15:53:16	R208	On 01/11/2012			Bond Future	1	1,900,000	0.00	Member	Sell
15:53:16	R208	On 01/11/2012			Bond Future	1	1,900,000	19,288.14	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:53:16	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
15:53:16	R208	On 01/11/2012			Bond Future	1	100,000	1,015.17	Client	Buy
15:53:17	R208	On 01/11/2012			Bond Future	1	1,200,000	0.00	Member	Sell
15:53:17	R208	On 01/11/2012			Bond Future	1	1,200,000	12,181.99	Client	Buy
15:53:17	R208	On 01/11/2012			Bond Future	1	1,600,000	0.00	Member	Sell
15:53:17	R208	On 01/11/2012			Bond Future	1	1,600,000	16,242.65	Client	Buy
15:53:17	R208	On 01/11/2012			Bond Future	1	800,000	0.00	Member	Sell
15:53:17	R208	On 01/11/2012			Bond Future	1	800,000	8,121.32	Client	Buy
15:53:17	R208	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
15:53:17	R208	On 01/11/2012			Bond Future	1	400,000	4,060.66	Client	Buy
15:53:18	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
15:53:18	R208	On 01/11/2012			Bond Future	1	200,000	2,030.33	Client	Buy
15:53:18	R208	On 01/11/2012			Bond Future	1	2,500,000	0.00	Member	Sell
15:53:18	R208	On 01/11/2012			Bond Future	1	2,500,000	25,379.14	Client	Buy
15:53:18	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
15:53:18	R208	On 01/11/2012			Bond Future	1	300,000	3,045.50	Client	Buy
15:53:19	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
15:53:19	R208	On 01/11/2012			Bond Future	1	1,000,000	10,151.66	Client	Buy
15:53:19	R208	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
15:53:19	R208	On 01/11/2012			Bond Future	1	400,000	4,060.66	Client	Buy
15:53:19	R208	On 01/11/2012			Bond Future	1	5,700,000	0.00	Member	Sell
15:53:19	R208	On 01/11/2012			Bond Future	1	5,700,000	57,864.43	Client	Buy
15:53:19	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
15:53:19	R208	On 01/11/2012			Bond Future	1	200,000	2,030.33	Client	Buy
15:53:20	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
15:53:20	R208	On 01/11/2012			Bond Future	1	1,000,000	10,151.66	Client	Buy
15:53:20	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
15:53:20	R208	On 01/11/2012			Bond Future	1	100,000	1,015.17	Client	Buy
15:53:20	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
15:53:20	R208	On 01/11/2012			Bond Future	1	100,000	1,015.17	Client	Buy
15:53:20	R208	On 01/11/2012			Bond Future	1	12,500,000	0.00	Member	Sell
15:53:20	R208	On 01/11/2012			Bond Future	1	12,500,000	126,895.69	Client	Buy
15:53:21	R208	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
15:53:21	R208	On 01/11/2012			Bond Future	1	500,000	5,075.83	Client	Buy
15:53:21	R208	On 01/11/2012			Bond Future	1	3,100,000	0.00	Member	Sell
15:53:21	R208	On 01/11/2012			Bond Future	1	3,100,000	31,470.13	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:53:21	R208	On 01/11/2012			Bond Future	1	3,600,000	0.00	Member	Sell
15:53:21	R208	On 01/11/2012			Bond Future	1	3,600,000	36,545.96	Client	Buy
15:53:22	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
15:53:22	R208	On 01/11/2012			Bond Future	1	100,000	1,015.17	Client	Buy
15:53:22	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
15:53:22	R208	On 01/11/2012			Bond Future	1	100,000	1,015.17	Client	Buy
15:53:22	R208	On 01/11/2012			Bond Future	1	1,300,000	0.00	Member	Sell
15:53:22	R208	On 01/11/2012			Bond Future	1	1,300,000	13,197.15	Client	Buy
Total for R208 Bond Future						80	202,000,000	1,025,321.15		
14:10:20	R210	On 01/11/2012			Bond Future	1	1,200,000	19,008.12	Member	Buy
14:10:20	R210	On 01/11/2012			Bond Future	1	1,200,000	0.00	Client	Sell
14:10:20	R210	On 01/11/2012			Bond Future	1	9,000,000	142,560.90	Member	Buy
14:10:20	R210	On 01/11/2012			Bond Future	1	9,000,000	0.00	Client	Sell
14:10:20	R210	On 01/11/2012			Bond Future	1	35,000,000	554,403.50	Member	Buy
14:10:20	R210	On 01/11/2012			Bond Future	1	35,000,000	0.00	Client	Sell
14:10:21	R210	On 01/11/2012			Bond Future	1	1,600,000	25,344.16	Member	Buy
14:10:21	R210	On 01/11/2012			Bond Future	1	1,600,000	0.00	Client	Sell
14:10:21	R210	On 01/11/2012			Bond Future	1	12,600,000	199,585.26	Member	Buy
14:10:21	R210	On 01/11/2012			Bond Future	1	12,600,000	0.00	Client	Sell
14:10:21	R210	On 01/11/2012			Bond Future	1	28,800,000	456,194.88	Member	Buy
14:10:21	R210	On 01/11/2012			Bond Future	1	28,800,000	0.00	Client	Sell
14:10:22	R210	On 01/11/2012			Bond Future	1	400,000	6,336.04	Member	Buy
14:10:22	R210	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
14:10:22	R210	On 01/11/2012			Bond Future	1	500,000	7,920.05	Member	Buy
14:10:22	R210	On 01/11/2012			Bond Future	1	500,000	0.00	Client	Sell
14:10:22	R210	On 01/11/2012			Bond Future	1	300,000	4,752.03	Member	Buy
14:10:22	R210	On 01/11/2012			Bond Future	1	300,000	0.00	Client	Sell
14:10:22	R210	On 01/11/2012			Bond Future	1	100,000	1,584.01	Member	Buy
14:10:22	R210	On 01/11/2012			Bond Future	1	100,000	0.00	Client	Sell
14:10:23	R210	On 01/11/2012			Bond Future	1	100,000	1,584.01	Member	Buy
14:10:23	R210	On 01/11/2012			Bond Future	1	100,000	0.00	Client	Sell
14:10:23	R210	On 01/11/2012			Bond Future	1	21,800,000	345,314.18	Member	Buy
14:10:23	R210	On 01/11/2012			Bond Future	1	21,800,000	0.00	Client	Sell
14:10:23	R210	On 01/11/2012			Bond Future	1	500,000	7,920.05	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:10:23	R210	On 01/11/2012			Bond Future	1	500,000	0.00	Client	Sell
14:10:23	R210	On 01/11/2012			Bond Future	1	3,100,000	49,104.31	Member	Buy
14:10:23	R210	On 01/11/2012			Bond Future	1	3,100,000	0.00	Client	Sell
14:10:24	R210	On 01/11/2012			Bond Future	1	3,900,000	61,776.39	Member	Buy
14:10:24	R210	On 01/11/2012			Bond Future	1	3,900,000	0.00	Client	Sell
14:10:24	R210	On 01/11/2012			Bond Future	1	100,000	1,584.01	Member	Buy
14:10:24	R210	On 01/11/2012			Bond Future	1	100,000	0.00	Client	Sell
14:46:55	R210	On 01/11/2012			Bond Future	1	1,300,000	20,659.51	Member	Buy
14:46:55	R210	On 01/11/2012			Bond Future	1	1,300,000	0.00	Client	Sell
14:46:55	R210	On 01/11/2012			Bond Future	1	1,300,000	0.00	Member	Sell
14:46:55	R210	On 01/11/2012			Bond Future	1	1,300,000	20,659.51	Client	Buy
Total for R210 Bond Future						36	243,200,000	1,926,290.92		
14:46:55	R212	On 01/11/2012			Bond Future	1	13,000,000	167,041.03	Member	Buy
14:46:55	R212	On 01/11/2012			Bond Future	1	13,000,000	0.00	Client	Sell
14:46:55	R212	On 01/11/2012			Bond Future	1	13,000,000	0.00	Member	Sell
14:46:55	R212	On 01/11/2012			Bond Future	1	13,000,000	167,041.03	Client	Buy
14:46:55	R212	On 01/11/2012			Bond Future	1	5,900,000	76,139.38	Member	Buy
14:46:55	R212	On 01/11/2012			Bond Future	1	5,900,000	0.00	Client	Sell
14:46:55	R212	On 01/11/2012			Bond Future	1	5,900,000	0.00	Member	Sell
14:46:55	R212	On 01/11/2012			Bond Future	1	5,900,000	76,139.38	Client	Buy
Total for R212 Bond Future						8	75,600,000	486,360.82		
Grand Total for all Instruments						192	1,175,660,000	5,968,747.27		