



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 18/10/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:19:41	R186	On 07/11/2013	8.75	Put	Bond Future	1	400,000	0.00 Member	Buy
15:19:41	R186	On 07/11/2013	8.75	Put	Bond Future	1	400,000	0.00 Member	Sell
16:54:24	R186	On 07/11/2013	8.75	Put	Bond Future	1	400,000	0.00 Member	Sell
16:54:24	R186	On 07/11/2013	8.75	Put	Bond Future	1	400,000	0.00 Client	Buy
Total for R186 Bond Future					4	1,600,000	0.00		
15:55:34	R207	On 01/11/2012		Bond Future	1	42,100,000	0.00 Member		Sell
15:55:34	R207	On 01/11/2012		Bond Future	1	12,800,000	136,741.13 Client		Buy
16:06:43	R207	On 01/11/2012		Bond Future	1	400,000	4,273.16 Client		Buy
16:06:43	R207	On 01/11/2012		Bond Future	1	2,300,000	24,570.67 Client		Buy
16:06:43	R207	On 01/11/2012		Bond Future	1	1,500,000	16,024.35 Client		Buy
16:06:43	R207	On 01/11/2012		Bond Future	1	1,300,000	13,887.77 Client		Buy
16:06:43	R207	On 01/11/2012		Bond Future	1	1,000,000	10,682.90 Client		Buy
16:06:43	R207	On 01/11/2012		Bond Future	1	700,000	7,478.03 Client		Buy
16:06:43	R207	On 01/11/2012		Bond Future	1	1,200,000	12,819.48 Client		Buy
16:06:43	R207	On 01/11/2012		Bond Future	1	1,200,000	12,819.48 Client		Buy
16:06:44	R207	On 01/11/2012		Bond Future	1	3,300,000	35,253.57 Client		Buy
16:06:44	R207	On 01/11/2012		Bond Future	1	1,500,000	16,024.35 Client		Buy
16:06:44	R207	On 01/11/2012		Bond Future	1	1,100,000	11,751.19 Client		Buy
16:06:44	R207	On 01/11/2012		Bond Future	1	200,000	2,136.58 Client		Buy
16:06:44	R207	On 01/11/2012		Bond Future	1	6,000,000	64,097.41 Client		Buy
16:06:44	R207	On 01/11/2012		Bond Future	1	300,000	3,204.87 Client		Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:06:44	R207	On 01/11/2012			Bond Future	1	500,000	5,341.45	Client	Buy
16:06:44	R207	On 01/11/2012			Bond Future	1	500,000	5,341.45	Client	Buy
16:06:44	R207	On 01/11/2012			Bond Future	1	700,000	7,478.03	Client	Buy
16:06:44	R207	On 01/11/2012			Bond Future	1	1,200,000	12,819.48	Client	Buy
16:06:44	R207	On 01/11/2012			Bond Future	1	200,000	2,136.58	Client	Buy
16:06:44	R207	On 01/11/2012			Bond Future	1	500,000	5,341.45	Client	Buy
16:06:44	R207	On 01/11/2012			Bond Future	1	200,000	2,136.58	Client	Buy
16:06:44	R207	On 01/11/2012			Bond Future	1	200,000	2,136.58	Client	Buy
16:06:44	R207	On 01/11/2012			Bond Future	1	200,000	2,136.58	Client	Buy
16:06:44	R207	On 01/11/2012			Bond Future	1	3,100,000	33,116.99	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	1,000,000	10,688.58	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	5,900,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	5,900,000	63,062.65	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	34,100,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	34,100,000	364,480.71	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	1,000,000	10,688.58	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	12,400,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	12,400,000	132,538.44	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	27,500,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	27,500,000	293,936.06	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	500,000	5,344.29	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	600,000	6,413.15	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	600,000	6,413.15	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	200,000	2,137.72	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	100,000	1,068.86	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	200,000	2,137.72	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	14,600,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	14,600,000	156,053.33	Client	Buy

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16:59:38	R207	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	300,000	3,206.58	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	400,000	4,275.43	Client	Buy
16:59:38	R207	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
16:59:38	R207	On 01/11/2012			Bond Future	1	600,000	6,413.15	Client	Buy
Total for R207 Bond Future						58	284,200,000	1,518,608.53		
16:56:39	R208	On 07/02/2013			Bond Future	1	40,000,000	0.00	Client	Sell
16:56:39	R208	On 07/02/2013			Bond Future	1	40,000,000	410,757.28	Member	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	11,200,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	11,200,000	113,777.62	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	11,200,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	11,200,000	113,777.62	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	17,200,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	17,200,000	174,729.92	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	1,600,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	1,600,000	16,253.95	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	4,600,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	4,600,000	46,730.09	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	13,900,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	13,900,000	141,206.15	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	100,000	1,015.87	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	2,200,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	2,200,000	22,349.18	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	200,000	2,031.74	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	200,000	2,031.74	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	200,000	2,031.74	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	100,000	1,015.87	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	30,200,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	30,200,000	306,793.22	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	1,100,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	1,100,000	11,174.59	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	7,500,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	7,500,000	76,190.37	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	8,700,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	8,700,000	88,380.83	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	100,000	1,015.87	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	600,000	6,095.23	Client	Buy
16:59:38	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:59:38	R208	On 01/11/2012			Bond Future	1	300,000	3,047.61	Client	Buy
17:10:43	R208	On 01/11/2012			Bond Future	1	11,200,000	113,777.62	Member	Buy
17:10:43	R208	On 01/11/2012			Bond Future	1	11,200,000	0.00	Client	Sell
Total for R208 Bond Future						42	324,800,000	1,654,184.12		
Grand Total for all Instruments						104	610,600,000	3,172,792.65		