



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 19/10/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:43:35	2025	On 01/11/2012		Bond Future	1	3,400,000	37,258.90	Member	Buy
9:43:35	2025	On 01/11/2012		Bond Future	1	3,400,000	0.00	Client	Sell
9:43:35	2025	On 01/11/2012		Bond Future	1	29,200,000	319,988.20	Member	Buy
9:43:35	2025	On 01/11/2012		Bond Future	1	29,200,000	0.00	Client	Sell
9:43:35	2025	On 01/11/2012		Bond Future	1	114,200,000	1,251,460.70	Member	Buy
9:43:35	2025	On 01/11/2012		Bond Future	1	114,200,000	0.00	Client	Sell
9:43:35	2025	On 01/11/2012		Bond Future	1	4,900,000	53,696.65	Member	Buy
9:43:35	2025	On 01/11/2012		Bond Future	1	4,900,000	0.00	Client	Sell
9:43:35	2025	On 01/11/2012		Bond Future	1	41,100,000	450,394.35	Member	Buy
9:43:35	2025	On 01/11/2012		Bond Future	1	41,100,000	0.00	Client	Sell
9:43:35	2025	On 01/11/2012		Bond Future	1	96,300,000	1,055,303.55	Member	Buy
9:43:35	2025	On 01/11/2012		Bond Future	1	96,300,000	0.00	Client	Sell
9:43:35	2025	On 01/11/2012		Bond Future	1	1,500,000	16,437.75	Member	Buy
9:43:35	2025	On 01/11/2012		Bond Future	1	1,500,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012		Bond Future	1	4,200,000	46,140.36	Member	Buy
10:19:26	2025	On 01/11/2012		Bond Future	1	4,200,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012		Bond Future	1	1,600,000	17,533.60	Member	Buy
10:19:26	2025	On 01/11/2012		Bond Future	1	1,600,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012		Bond Future	1	900,000	9,887.22	Member	Buy
10:19:26	2025	On 01/11/2012		Bond Future	1	900,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012		Bond Future	1	300,000	3,287.55	Member	Buy
10:19:26	2025	On 01/11/2012		Bond Future	1	300,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012		Bond Future	1	1,500,000	16,437.75	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:19:26	2025	On 01/11/2012			Bond Future	1	1,500,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012			Bond Future	1	1,500,000	16,437.75	Member	Buy
10:19:26	2025	On 01/11/2012			Bond Future	1	1,500,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012			Bond Future	1	71,700,000	785,724.45	Member	Buy
10:19:26	2025	On 01/11/2012			Bond Future	1	71,700,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012			Bond Future	1	2,300,000	25,204.55	Member	Buy
10:19:26	2025	On 01/11/2012			Bond Future	1	2,300,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012			Bond Future	1	10,600,000	116,160.10	Member	Buy
10:19:26	2025	On 01/11/2012			Bond Future	1	10,600,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012			Bond Future	1	14,400,000	157,802.40	Member	Buy
10:19:26	2025	On 01/11/2012			Bond Future	1	14,400,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012			Bond Future	1	100,000	1,095.85	Member	Buy
10:19:26	2025	On 01/11/2012			Bond Future	1	100,000	0.00	Client	Sell
10:19:26	2025	On 01/11/2012			Bond Future	1	300,000	3,287.55	Member	Buy
10:19:26	2025	On 01/11/2012			Bond Future	1	300,000	0.00	Client	Sell

Total for 2025 Bond Future

38

800,000,000

4,383,539.23

9:13:13	R186	On 07/02/2013	7.50	Call	Bond Future	1	7,500,000	0.00	Client	Sell
9:13:13	R186	On 07/02/2013	7.50	Call	Bond Future	1	15,900,000	0.00	Client	Buy
9:13:13	R186	On 07/02/2013	7.50	Call	Bond Future	1	10,000,000	0.00	Client	Buy
9:13:13	R186	On 07/02/2013	7.50	Call	Bond Future	1	25,000,000	0.00	Client	Sell
9:13:13	R186	On 07/02/2013	7.50	Call	Bond Future	1	25,000,000	0.00	Member	Buy
9:13:13	R186	On 07/02/2013	7.50	Call	Bond Future	1	25,000,000	0.00	Member	Sell
9:13:13	R186	On 07/02/2013	7.50	Call	Bond Future	1	25,000,000	0.00	Member	Sell
9:13:13	R186	On 07/02/2013	7.50	Call	Bond Future	1	25,000,000	0.00	Member	Buy
10:46:17	R186	On 07/02/2013	7.50	Call	Bond Future	1	2,500,000	0.00	Client	Sell
10:46:18	R186	On 07/02/2013	7.50	Call	Bond Future	1	2,500,000	0.00	Client	Sell
10:46:18	R186	On 07/02/2013	7.50	Call	Bond Future	1	12,500,000	0.00	Client	Sell
10:47:06	R186	On 07/02/2013	7.50	Call	Bond Future	1	800,000	0.00	Client	Buy
10:47:06	R186	On 07/02/2013	7.50	Call	Bond Future	1	4,400,000	0.00	Client	Buy
10:47:06	R186	On 07/02/2013	7.50	Call	Bond Future	1	3,900,000	0.00	Client	Buy
10:50:19	R186	On 07/02/2013	7.50	Call	Bond Future	1	4,000,000	0.00	Client	Buy
10:50:19	R186	On 07/02/2013	7.50	Call	Bond Future	1	10,300,000	0.00	Client	Buy
10:50:19	R186	On 07/02/2013	7.50	Call	Bond Future	1	700,000	0.00	Client	Buy
15:46:09	R186	On 07/02/2013			Bond Future	1	20,000,000	251,191.20	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:46:09	R186	On 07/02/2013			Bond Future	1	20,000,000	0.00	Client	Sell
16:16:44	R186	On 07/02/2013			Bond Future	1	10,000,000	125,595.60	Member	Buy
16:16:44	R186	On 07/02/2013			Bond Future	1	10,000,000	0.00	Client	Sell
16:58:01	R186	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
16:58:01	R186	On 01/11/2012			Bond Future	1	1,000,000	12,912.47	Client	Buy
16:58:02	R186	On 01/11/2012			Bond Future	1	7,600,000	0.00	Member	Sell
16:58:02	R186	On 01/11/2012			Bond Future	1	7,600,000	98,134.76	Client	Buy
16:58:02	R186	On 01/11/2012			Bond Future	1	1,200,000	0.00	Member	Sell
16:58:02	R186	On 01/11/2012			Bond Future	1	1,200,000	15,494.96	Client	Buy
16:58:02	R186	On 01/11/2012			Bond Future	1	10,500,000	0.00	Member	Sell
16:58:02	R186	On 01/11/2012			Bond Future	1	10,500,000	135,580.92	Client	Buy
16:58:02	R186	On 01/11/2012			Bond Future	1	24,500,000	0.00	Member	Sell
16:58:02	R186	On 01/11/2012			Bond Future	1	24,500,000	316,355.49	Client	Buy
16:58:03	R186	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:58:03	R186	On 01/11/2012			Bond Future	1	300,000	3,873.74	Client	Buy
16:58:03	R186	On 01/11/2012			Bond Future	1	900,000	0.00	Member	Sell
16:58:03	R186	On 01/11/2012			Bond Future	1	900,000	11,621.22	Client	Buy
16:58:03	R186	On 01/11/2012			Bond Future	1	400,000	0.00	Member	Sell
16:58:03	R186	On 01/11/2012			Bond Future	1	400,000	5,164.99	Client	Buy
16:58:03	R186	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:58:03	R186	On 01/11/2012			Bond Future	1	200,000	2,582.49	Client	Buy
16:58:04	R186	On 01/11/2012			Bond Future	1	18,500,000	0.00	Member	Sell
16:58:04	R186	On 01/11/2012			Bond Future	1	18,500,000	238,880.68	Client	Buy
16:58:04	R186	On 01/11/2012			Bond Future	1	28,600,000	0.00	Member	Sell
16:58:04	R186	On 01/11/2012			Bond Future	1	28,600,000	369,296.61	Client	Buy
16:58:04	R186	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:58:04	R186	On 01/11/2012			Bond Future	1	200,000	2,582.49	Client	Buy
16:58:04	R186	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:58:04	R186	On 01/11/2012			Bond Future	1	200,000	2,582.49	Client	Buy
16:58:05	R186	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
16:58:05	R186	On 01/11/2012			Bond Future	1	600,000	7,747.48	Client	Buy
16:58:05	R186	On 01/11/2012			Bond Future	1	1,400,000	0.00	Member	Sell
16:58:05	R186	On 01/11/2012			Bond Future	1	1,400,000	18,077.46	Client	Buy
16:58:05	R186	On 01/11/2012			Bond Future	1	3,900,000	0.00	Member	Sell
16:58:05	R186	On 01/11/2012			Bond Future	1	3,900,000	50,358.63	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future						53	460,000,000	1,668,033.70		
9:43:35	R197	On 01/11/2012			Bond Future	1	4,400,000	122,218.36	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	4,400,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	32,500,000	902,749.25	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	32,500,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	119,300,000	3,313,784.17	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	119,300,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	4,900,000	136,106.81	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	4,900,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	45,000,000	1,249,960.50	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	45,000,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	105,000,000	2,916,574.50	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	105,000,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	1,000,000	27,776.90	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	1,000,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	5,700,000	158,328.33	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	5,700,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	1,300,000	36,109.97	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	1,300,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	600,000	16,666.14	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	600,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	300,000	8,333.07	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	300,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	500,000	13,888.45	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	500,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	80,000,000	2,222,152.00	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	80,000,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	3,000,000	83,330.70	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	3,000,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	11,800,000	327,767.42	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	11,800,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	14,500,000	402,765.05	Member	Buy
9:43:35	R197	On 01/11/2012			Bond Future	1	14,500,000	0.00	Client	Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	200,000	5,555.38	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:43:35	R197	On 01/11/2012			Bond Future	1	200,000	0.00	Client	Sell
Total for R197 Bond Future						34	860,000,000	11,944,067.00		
16:17:18	R202	On 01/11/2012			Bond Future	1	13,000,000	266,485.70	Member	Buy
16:17:18	R202	On 01/11/2012			Bond Future	1	13,000,000	0.00	Client	Sell
Total for R202 Bond Future						2	26,000,000	266,485.70		
16:55:12	R207	On 01/11/2012			Bond Future	1	1,500,000	0.00	Member	Sell
16:55:12	R207	On 01/11/2012			Bond Future	1	1,500,000	16,032.40	Client	Buy
16:55:12	R207	On 01/11/2012			Bond Future	1	8,600,000	0.00	Member	Sell
16:55:12	R207	On 01/11/2012			Bond Future	1	8,600,000	91,919.10	Client	Buy
16:55:12	R207	On 01/11/2012			Bond Future	1	49,500,000	0.00	Member	Sell
16:55:12	R207	On 01/11/2012			Bond Future	1	49,500,000	529,069.27	Client	Buy
16:55:13	R207	On 01/11/2012			Bond Future	1	1,500,000	0.00	Member	Sell
16:55:13	R207	On 01/11/2012			Bond Future	1	1,500,000	16,032.40	Client	Buy
16:55:13	R207	On 01/11/2012			Bond Future	1	18,000,000	0.00	Member	Sell
16:55:13	R207	On 01/11/2012			Bond Future	1	18,000,000	192,388.82	Client	Buy
16:55:13	R207	On 01/11/2012			Bond Future	1	39,900,000	0.00	Member	Sell
16:55:13	R207	On 01/11/2012			Bond Future	1	39,900,000	426,461.89	Client	Buy
16:55:13	R207	On 01/11/2012			Bond Future	1	600,000	0.00	Member	Sell
16:55:13	R207	On 01/11/2012			Bond Future	1	600,000	6,412.96	Client	Buy
16:55:14	R207	On 01/11/2012			Bond Future	1	900,000	0.00	Member	Sell
16:55:14	R207	On 01/11/2012			Bond Future	1	900,000	9,619.44	Client	Buy
16:55:14	R207	On 01/11/2012			Bond Future	1	800,000	0.00	Member	Sell
16:55:14	R207	On 01/11/2012			Bond Future	1	800,000	8,550.61	Client	Buy
16:55:14	R207	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
16:55:14	R207	On 01/11/2012			Bond Future	1	300,000	3,206.48	Client	Buy
16:55:14	R207	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:55:14	R207	On 01/11/2012			Bond Future	1	200,000	2,137.65	Client	Buy
16:55:15	R207	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:55:15	R207	On 01/11/2012			Bond Future	1	200,000	2,137.65	Client	Buy
16:55:15	R207	On 01/11/2012			Bond Future	1	21,100,000	0.00	Member	Sell
16:55:15	R207	On 01/11/2012			Bond Future	1	21,100,000	225,522.45	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:55:15	R207	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
16:55:15	R207	On 01/11/2012			Bond Future	1	500,000	5,344.13	Client	Buy
16:55:15	R207	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
16:55:15	R207	On 01/11/2012			Bond Future	1	500,000	5,344.13	Client	Buy
16:55:16	R207	On 01/11/2012			Bond Future	1	900,000	0.00	Member	Sell
16:55:16	R207	On 01/11/2012			Bond Future	1	900,000	9,619.44	Client	Buy
Total for R207 Bond Future						32	290,000,000	1,549,798.86		
15:46:09	R208	On 07/02/2013			Bond Future	1	20,000,000	205,847.18	Member	Buy
15:46:09	R208	On 07/02/2013			Bond Future	1	20,000,000	0.00	Client	Sell
16:16:44	R208	On 07/02/2013			Bond Future	1	20,000,000	205,651.58	Member	Buy
16:16:44	R208	On 07/02/2013			Bond Future	1	20,000,000	0.00	Client	Sell
Total for R208 Bond Future						4	80,000,000	411,498.76		
16:47:09	R209	On 01/11/2012			Bond Future	1	4,400,000	0.00	Member	Sell
16:47:09	R209	On 01/11/2012			Bond Future	1	4,400,000	34,940.60	Client	Buy
16:47:10	R209	On 01/11/2012			Bond Future	1	31,800,000	0.00	Member	Sell
16:47:10	R209	On 01/11/2012			Bond Future	1	31,800,000	252,525.26	Client	Buy
16:47:10	R209	On 01/11/2012			Bond Future	1	5,100,000	0.00	Member	Sell
16:47:10	R209	On 01/11/2012			Bond Future	1	5,100,000	40,499.33	Client	Buy
16:47:10	R209	On 01/11/2012			Bond Future	1	44,200,000	0.00	Member	Sell
16:47:10	R209	On 01/11/2012			Bond Future	1	44,200,000	350,994.23	Client	Buy
16:47:10	R209	On 01/11/2012			Bond Future	1	102,800,000	0.00	Member	Sell
16:47:10	R209	On 01/11/2012			Bond Future	1	102,800,000	816,339.53	Client	Buy
16:47:10	R209	On 01/11/2012			Bond Future	1	1,300,000	0.00	Member	Sell
16:47:10	R209	On 01/11/2012			Bond Future	1	1,300,000	10,323.36	Client	Buy
16:47:11	R209	On 01/11/2012			Bond Future	1	3,600,000	0.00	Member	Sell
16:47:11	R209	On 01/11/2012			Bond Future	1	3,600,000	28,587.77	Client	Buy
16:47:11	R209	On 01/11/2012			Bond Future	1	1,500,000	0.00	Member	Sell
16:47:11	R209	On 01/11/2012			Bond Future	1	1,500,000	11,911.57	Client	Buy
16:47:11	R209	On 01/11/2012			Bond Future	1	800,000	0.00	Member	Sell
16:47:11	R209	On 01/11/2012			Bond Future	1	800,000	6,352.84	Client	Buy
16:47:11	R209	On 01/11/2012			Bond Future	1	77,700,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:47:11	R209	On 01/11/2012			Bond Future	1	77,700,000	617,019.27	Client	Buy
16:47:12	R209	On 01/11/2012			Bond Future	1	119,800,000	0.00	Member	Sell
16:47:12	R209	On 01/11/2012			Bond Future	1	119,800,000	951,337.31	Client	Buy
16:47:12	R209	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:47:12	R209	On 01/11/2012			Bond Future	1	100,000	794.10	Client	Buy
16:47:12	R209	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
16:47:12	R209	On 01/11/2012			Bond Future	1	700,000	5,558.73	Client	Buy
16:47:12	R209	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
16:47:12	R209	On 01/11/2012			Bond Future	1	700,000	5,558.73	Client	Buy
16:47:13	R209	On 01/11/2012			Bond Future	1	2,700,000	0.00	Member	Sell
16:47:13	R209	On 01/11/2012			Bond Future	1	2,700,000	21,440.82	Client	Buy
16:47:13	R209	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
16:47:13	R209	On 01/11/2012			Bond Future	1	100,000	794.10	Client	Buy
16:47:13	R209	On 01/11/2012			Bond Future	1	6,100,000	0.00	Member	Sell
16:47:13	R209	On 01/11/2012			Bond Future	1	6,100,000	48,440.38	Client	Buy
16:47:13	R209	On 01/11/2012			Bond Future	1	16,400,000	0.00	Member	Sell
16:47:13	R209	On 01/11/2012			Bond Future	1	16,400,000	130,233.15	Client	Buy
16:47:14	R209	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
16:47:14	R209	On 01/11/2012			Bond Future	1	200,000	1,588.21	Client	Buy
Total for R209 Bond Future						38	840,000,000	3,335,239.32		
Grand Total for all Instruments						201	3,356,000,000	23,558,662.57		