



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 26/10/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:07:11	GOVI	On 01/11/2012		GOVI	1	2,170,000	0.00	Client	Buy
10:07:11	GOVI	On 07/02/2013		GOVI	1	2,170,000	0.00	Client	Sell
10:07:11	GOVI	On 01/11/2012		GOVI	1	1,530,000	0.00	Client	Sell
10:07:11	GOVI	On 07/02/2013		GOVI	1	1,530,000	0.00	Client	Buy
10:16:39	GOVI	On 01/11/2012		GOVI	1	640,000	0.00	Client	Sell
10:16:54	GOVI	On 07/02/2013		GOVI	1	640,000	0.00	Client	Buy
Total for GOVI GOVI					6	8,680,000	0.00		
10:08:49	IGOV	On 01/11/2012		Index Future	1	1,380,000	0.00	Client	Buy
10:08:49	IGOV	On 01/11/2012		Index Future	1	1,380,000	0.00	Client	Sell
10:22:17	IGOV	On 07/02/2013		Index Future	1	1,380,000	0.00	Client	Sell
10:22:17	IGOV	On 07/02/2013		Index Future	1	1,380,000	0.00	Client	Buy
Total for IGOV Index Future					4	5,520,000	0.00		
11:52:13	R023	On 01/11/2012		Bond Future	1	25,000,000	0.00	Client	Sell
11:52:13	R023	On 01/11/2012		Bond Future	1	25,000,000	263,686.58	Member	Buy
Total for R023 Bond Future					2	50,000,000	263,686.58		
11:52:13	R186	On 01/11/2012		Bond Future	1	17,500,000	222,137.86	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:52:13	R186	On 01/11/2012			Bond Future	1	17,500,000	0.00	Member	Sell
12:01:25	R186	On 07/11/2013	8.75	Put	Bond Future	1	1,400,000	0.00	Member	Sell
12:01:25	R186	On 07/11/2013	8.75	Put	Bond Future	1	1,400,000	0.00	Member	Buy
12:22:08	R186	On 07/11/2013	8.75	Put	Bond Future	1	1,400,000	0.00	Member	Buy
12:22:08	R186	On 07/11/2013	8.75	Put	Bond Future	1	1,400,000	0.00	Client	Sell
Total for R186 Bond Future						6	40,600,000	222,137.86		
16:07:54	R202	On 07/02/2013			Bond Future	1	5,000,000	0.00	Client	Sell
16:07:54	R202	On 07/02/2013			Bond Future	1	5,000,000	103,876.75	Client	Buy
Total for R202 Bond Future						2	10,000,000	103,876.75		
9:54:02	R203	On 07/02/2013			Bond Future	1	83,600,000	941,934.07	Member	Buy
9:54:02	R203	On 07/02/2013			Bond Future	1	2,900,000	0.00	Client	Sell
10:27:22	R203	On 07/02/2013			Bond Future	1	19,800,000	223,089.65	Member	Buy
10:27:22	R203	On 07/02/2013			Bond Future	1	19,800,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	9,500,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	27,900,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	1,700,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	10,900,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	3,000,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	10,700,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	1,400,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	400,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	5,000,000	0.00	Client	Sell
10:38:32	R203	On 07/02/2013			Bond Future	1	7,500,000	0.00	Client	Sell
11:24:18	R203	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
11:25:29	R203	On 07/02/2013			Bond Future	1	1,900,000	0.00	Client	Sell
Total for R203 Bond Future						17	206,800,000	1,165,023.72		
9:54:02	R207	On 07/02/2013			Bond Future	1	63,500,000	0.00	Member	Sell
9:54:02	R207	On 07/02/2013			Bond Future	1	1,400,000	14,632.75	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:27:22	R207	On 07/02/2013			Bond Future	1	15,100,000	0.00	Member	Sell
10:27:22	R207	On 07/02/2013			Bond Future	1	15,100,000	157,824.63	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	21,200,000	221,581.59	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	1,300,000	13,587.55	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	8,300,000	86,751.28	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	2,300,000	24,039.51	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	8,100,000	84,660.89	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	500,000	5,225.98	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	1,100,000	11,497.16	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	7,200,000	75,254.13	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	300,000	3,135.59	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	3,800,000	39,717.46	Client	Buy
10:47:02	R207	On 07/02/2013			Bond Future	1	5,700,000	59,576.18	Client	Buy
11:31:07	R207	On 07/02/2013			Bond Future	1	100,000	1,045.20	Client	Buy
11:33:53	R207	On 07/02/2013			Bond Future	1	2,200,000	22,994.32	Client	Buy
15:53:09	R207	On 01/11/2012			Bond Future	1	3,500,000	0.00	Member	Sell
15:53:09	R207	On 01/11/2012			Bond Future	1	3,500,000	37,356.13	Client	Buy
15:53:09	R207	On 01/11/2012			Bond Future	1	36,000,000	0.00	Member	Sell
15:53:09	R207	On 01/11/2012			Bond Future	1	36,000,000	384,234.52	Client	Buy
15:59:29	R207	On 01/11/2012			Bond Future	1	103,500,000	0.00	Member	Sell
15:59:29	R207	On 01/11/2012			Bond Future	1	103,500,000	1,103,916.82	Client	Buy
15:59:29	R207	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
15:59:29	R207	On 01/11/2012			Bond Future	1	300,000	3,199.76	Client	Buy
15:59:29	R207	On 01/11/2012			Bond Future	1	29,000,000	0.00	Member	Sell
15:59:29	R207	On 01/11/2012			Bond Future	1	29,000,000	309,310.03	Client	Buy
15:59:29	R207	On 01/11/2012			Bond Future	1	78,200,000	0.00	Member	Sell
15:59:29	R207	On 01/11/2012			Bond Future	1	78,200,000	834,070.49	Client	Buy
15:59:30	R207	On 01/11/2012			Bond Future	1	1,800,000	0.00	Member	Sell
15:59:30	R207	On 01/11/2012			Bond Future	1	1,800,000	19,198.55	Client	Buy
15:59:30	R207	On 01/11/2012			Bond Future	1	800,000	0.00	Member	Sell
15:59:30	R207	On 01/11/2012			Bond Future	1	800,000	8,532.69	Client	Buy
15:59:30	R207	On 01/11/2012			Bond Future	1	2,400,000	0.00	Member	Sell
15:59:30	R207	On 01/11/2012			Bond Future	1	2,400,000	25,598.07	Client	Buy
15:59:30	R207	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
15:59:30	R207	On 01/11/2012			Bond Future	1	300,000	3,199.76	Client	Buy
15:59:31	R207	On 01/11/2012			Bond Future	1	23,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:59:31	R207	On 01/11/2012			Bond Future	1	23,000,000	245,314.85	Client	Buy
15:59:31	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
15:59:31	R207	On 01/11/2012			Bond Future	1	100,000	1,066.59	Client	Buy
15:59:31	R207	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
15:59:31	R207	On 01/11/2012			Bond Future	1	100,000	1,066.59	Client	Buy
15:59:32	R207	On 01/11/2012			Bond Future	1	10,500,000	0.00	Member	Sell
15:59:32	R207	On 01/11/2012			Bond Future	1	10,500,000	111,991.56	Client	Buy
16:19:48	R207	On 01/11/2012			Bond Future	1	24,500,000	261,277.78	Member	Buy
16:19:48	R207	On 01/11/2012			Bond Future	1	24,500,000	0.00	Client	Sell
Total for R207 Bond Future						47	785,200,000	4,170,858.39		
14:46:25	R208	On 01/11/2012			Bond Future	1	1,900,000	0.00	Member	Sell
14:46:25	R208	On 01/11/2012			Bond Future	1	1,900,000	19,220.68	Client	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	1,900,000	19,483.50	Member	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	1,900,000	0.00	Client	Sell
14:46:25	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
14:46:25	R208	On 01/11/2012			Bond Future	1	200,000	2,023.23	Client	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	200,000	2,050.89	Member	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	200,000	0.00	Client	Sell
14:46:25	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
14:46:25	R208	On 01/11/2012			Bond Future	1	100,000	1,011.61	Client	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	100,000	1,025.45	Member	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
14:46:25	R208	On 01/11/2012			Bond Future	1	6,900,000	0.00	Member	Sell
14:46:25	R208	On 01/11/2012			Bond Future	1	6,900,000	69,801.42	Client	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	6,900,000	70,755.86	Member	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	6,900,000	0.00	Client	Sell
14:46:25	R208	On 01/11/2012			Bond Future	1	2,400,000	0.00	Member	Sell
14:46:25	R208	On 01/11/2012			Bond Future	1	2,400,000	24,278.76	Client	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	2,400,000	24,610.74	Member	Buy
14:46:25	R208	On 07/02/2013			Bond Future	1	2,400,000	0.00	Client	Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	100,000	1,011.61	Client	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	100,000	1,025.45	Member	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	100,000	1,011.61	Client	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	100,000	1,025.45	Member	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	100,000	1,011.61	Client	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	100,000	1,025.45	Member	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	500,000	0.00	Member	Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	500,000	5,058.07	Client	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	500,000	5,127.24	Member	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	500,000	0.00	Client	Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
14:46:26	R208	On 01/11/2012			Bond Future	1	700,000	7,081.30	Client	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	700,000	7,178.13	Member	Buy
14:46:26	R208	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	1,900,000	0.00	Member	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	1,900,000	19,220.68	Client	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	1,900,000	19,483.50	Member	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	1,900,000	0.00	Client	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	700,000	7,081.30	Client	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	700,000	7,178.13	Member	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	700,000	0.00	Client	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	1,600,000	0.00	Member	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	1,600,000	16,185.84	Client	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	1,600,000	16,407.16	Member	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	1,600,000	0.00	Client	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	3,200,000	0.00	Member	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	3,200,000	32,371.67	Client	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	3,200,000	32,814.31	Member	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	3,200,000	0.00	Client	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	2,400,000	0.00	Member	Sell
14:46:27	R208	On 01/11/2012			Bond Future	1	2,400,000	24,278.76	Client	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	2,400,000	24,610.74	Member	Buy
14:46:27	R208	On 07/02/2013			Bond Future	1	2,400,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	100,000	0.00	Member	Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	100,000	1,011.61	Client	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	100,000	1,025.45	Member	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	300,000	3,034.84	Client	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	300,000	3,076.34	Member	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	300,000	0.00	Client	Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	2,900,000	0.00	Member	Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	2,900,000	29,336.83	Client	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	2,900,000	29,737.97	Member	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	2,900,000	0.00	Client	Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Member	Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	1,000,000	10,116.15	Client	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	1,000,000	10,254.47	Member	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	1,000,000	0.00	Client	Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	1,500,000	0.00	Member	Sell
14:46:28	R208	On 01/11/2012			Bond Future	1	1,500,000	15,174.22	Client	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	1,500,000	15,381.71	Member	Buy
14:46:28	R208	On 07/02/2013			Bond Future	1	1,500,000	0.00	Client	Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	31,500,000	0.00	Member	Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	31,500,000	318,658.66	Client	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	31,500,000	323,015.90	Member	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	31,500,000	0.00	Client	Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	19,600,000	0.00	Member	Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	19,600,000	198,276.50	Client	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	19,600,000	200,987.67	Member	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	19,600,000	0.00	Client	Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	9,000,000	0.00	Member	Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	9,000,000	91,045.33	Client	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	9,000,000	92,290.26	Member	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	9,000,000	0.00	Client	Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	1,600,000	0.00	Member	Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	1,600,000	16,185.84	Client	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	1,600,000	16,407.16	Member	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	1,600,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	200,000	0.00	Member	Sell
14:46:29	R208	On 01/11/2012			Bond Future	1	200,000	2,023.23	Client	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	200,000	2,050.89	Member	Buy
14:46:29	R208	On 07/02/2013			Bond Future	1	200,000	0.00	Client	Sell
14:46:30	R208	On 01/11/2012			Bond Future	1	900,000	9,104.53	Member	Buy
14:46:30	R208	On 01/11/2012			Bond Future	1	900,000	0.00	Client	Sell
14:46:30	R208	On 07/02/2013			Bond Future	1	900,000	0.00	Member	Sell
14:46:30	R208	On 07/02/2013			Bond Future	1	900,000	9,229.03	Client	Buy
15:27:27	R208	On 01/11/2012			Bond Future	1	700,000	0.00	Member	Sell
15:27:27	R208	On 01/11/2012			Bond Future	1	700,000	7,106.16	Client	Buy
15:27:27	R208	On 01/11/2012			Bond Future	1	1,000,000	10,155.65	Member	Buy
15:27:27	R208	On 01/11/2012			Bond Future	1	1,000,000	0.00	Client	Sell
15:45:02	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Member	Sell
15:45:02	R208	On 01/11/2012			Bond Future	1	300,000	3,045.50	Client	Buy
15:47:39	R208	On 01/11/2012			Bond Future	1	300,000	3,045.50	Member	Buy
15:47:39	R208	On 01/11/2012			Bond Future	1	300,000	0.00	Client	Sell

Total for R208 Bond Future **112** **370,200,000** **1,885,227.56**

16:07:54	R210	On 01/11/2012			Bond Future	1	6,000,000	95,230.80	Member	Buy
16:07:54	R210	On 01/11/2012			Bond Future	1	6,000,000	0.00	Client	Sell
16:07:54	R210	On 01/11/2012			Bond Future	1	15,100,000	239,661.31	Member	Buy
16:07:54	R210	On 01/11/2012			Bond Future	1	15,100,000	0.00	Client	Sell
16:07:54	R210	On 01/11/2012			Bond Future	1	10,900,000	0.00	Member	Sell
16:07:54	R210	On 01/11/2012			Bond Future	1	10,900,000	173,000.55	Client	Buy
16:07:54	R210	On 01/11/2012			Bond Future	1	7,100,000	0.00	Member	Sell
16:07:54	R210	On 01/11/2012			Bond Future	1	7,100,000	112,688.43	Client	Buy
16:07:54	R210	On 01/11/2012			Bond Future	1	400,000	6,348.64	Member	Buy
16:07:54	R210	On 01/11/2012			Bond Future	1	400,000	0.00	Client	Sell
16:07:54	R210	On 01/11/2012			Bond Future	1	2,500,000	39,679.03	Member	Buy
16:07:54	R210	On 01/11/2012			Bond Future	1	2,500,000	0.00	Client	Sell
16:30:03	R210	On 01/11/2012			Bond Future	1	7,800,000	123,800.04	Member	Buy
16:30:03	R210	On 01/11/2012			Bond Future	1	7,800,000	0.00	Client	Sell
16:30:03	R210	On 01/11/2012			Bond Future	1	5,200,000	82,533.36	Member	Buy
16:30:03	R210	On 01/11/2012			Bond Future	1	5,200,000	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 R210 Bond Future						16	110,000,000	872,942.16		
15:27:27	R212	On 01/11/2012			Bond Future	1	11,800,000	0.00	Client	Sell
15:27:27	R212	On 01/11/2012			Bond Future	1	11,800,000	152,278.76	Client	Buy
Total for R212 Bond Future						2	23,600,000	152,278.76		
Grand Total for all Instruments						214	1,610,600,000	8,836,031.78		