



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 06/08/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:05:39	R157	On 07/02/2013			Bond Future	1	25,000,000	311,769.35	Member	Buy
17:05:39	R157	On 07/02/2013			Bond Future	1	25,000,000	0.00	Member	Sell
17:13:12	R157	On 07/02/2013			Bond Future	1	25,000,000	0.00	Member	Sell
17:13:12	R157	On 01/11/2012			Bond Future	1	25,000,000	307,250.08	Client	Buy
17:13:12	R157	On 07/02/2013			Bond Future	1	25,000,000	311,769.35	Member	Buy
17:13:12	R157	On 01/11/2012			Bond Future	1	25,000,000	0.00	Member	Sell
<b>Total for R157 Bond Future</b>						<b>6</b>	<b>150,000,000</b>	<b>930,788.78</b>		
11:53:21	R186	On 01/11/2012	8.00	Call	Bond Future	1	17,400,000	0.00	Member	Buy
11:53:21	R186	On 01/11/2012	8.00	Call	Bond Future	1	17,400,000	0.00	Client	Sell
11:53:21	R186	On 01/11/2012	8.00	Call	Bond Future	1	2,600,000	0.00	Member	Buy
11:53:21	R186	On 01/11/2012	8.00	Call	Bond Future	1	2,600,000	0.00	Client	Sell
11:53:21	R186	On 01/11/2012	8.50	Put	Bond Future	1	2,600,000	0.00	Member	Sell
11:53:21	R186	On 01/11/2012	8.50	Put	Bond Future	1	2,600,000	0.00	Client	Buy
11:53:21	R186	On 01/11/2012	8.50	Put	Bond Future	1	17,400,000	0.00	Member	Sell
11:53:21	R186	On 01/11/2012	8.50	Put	Bond Future	1	17,400,000	0.00	Client	Buy
17:05:39	R186	On 07/02/2013			Bond Future	1	5,000,000	64,014.80	Client	Buy
17:05:39	R186	On 07/02/2013			Bond Future	1	5,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>90,000,000</b>	<b>64,014.80</b>		
17:05:39	R203	On 07/02/2013			Bond Future	1	20,000,000	225,338.72	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:05:39	R203	On 07/02/2013		Bond Future	1	20,000,000	0.00	Member	Sell
<b>Total for R203 Bond Future</b>					<b>2</b>	<b>40,000,000</b>	<b>225,338.72</b>		
10:52:41	R208	On 01/11/2012		Bond Future	1	500,000	5,076.51	Member	Buy
10:52:41	R208	On 01/11/2012		Bond Future	1	500,000	0.00	Client	Sell
10:52:41	R208	On 01/11/2012		Bond Future	1	400,000	4,061.21	Member	Buy
10:52:41	R208	On 01/11/2012		Bond Future	1	400,000	0.00	Client	Sell
10:52:41	R208	On 01/11/2012		Bond Future	1	200,000	2,030.60	Member	Buy
10:52:41	R208	On 01/11/2012		Bond Future	1	200,000	0.00	Client	Sell
17:05:39	R208	On 07/02/2013		Bond Future	1	40,000,000	412,488.64	Client	Buy
17:05:39	R208	On 07/02/2013		Bond Future	1	40,000,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>					<b>8</b>	<b>82,200,000</b>	<b>423,656.96</b>		
<b>Grand Total for all Instruments</b>					<b>26</b>	<b>362,200,000</b>	<b>1,643,799.25</b>		