



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 17/10/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:00:43	JIBAR FUTURE	On 17/10/2012			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
18:00:43	JIBAR FUTURE	On 17/10/2012			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
18:00:43	JIBAR FUTURE	On 17/10/2012			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
18:00:43	JIBAR FUTURE	On 17/10/2012			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>4</b>	<b>200,000,000</b>	<b>0.00</b>		
9:10:22	R186	On 07/02/2013	7.00	Call	Bond Future	1	8,000,000	0.00	Client	Sell
9:10:22	R186	On 07/02/2013	7.00	Call	Bond Future	1	8,000,000	0.00	Client	Buy
15:29:21	R186	On 01/11/2012			Bond Future	1	29,000,000	0.00	Member	Sell
15:29:21	R186	On 01/11/2012			Bond Future	1	29,000,000	372,009.22	Client	Buy
15:29:21	R186	On 01/11/2012			Bond Future	1	4,000,000	0.00	Member	Sell
15:29:21	R186	On 01/11/2012			Bond Future	1	4,000,000	51,311.62	Client	Buy
16:29:49	R186	On 07/02/2013			Bond Future	1	8,300,000	0.00	Client	Sell
16:29:49	R186	On 07/02/2013			Bond Future	1	25,000,000	311,394.85	Member	Buy
16:40:12	R186	On 07/02/2013			Bond Future	1	16,700,000	0.00	Client	Sell
17:09:31	R186	On 01/11/2012			Bond Future	1	17,000,000	0.00	Member	Sell
17:09:31	R186	On 01/11/2012			Bond Future	1	17,000,000	218,074.37	Client	Buy
<b>Total for R186 Bond Future</b>						<b>11</b>	<b>166,000,000</b>	<b>952,790.05</b>		
<b>Grand Total for all Instruments</b>						<b>15</b>	<b>366,000,000</b>	<b>952,790.05</b>		