



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 27/06/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:35:17	GOVI	On 02/08/2012			GOVI	1	30,000	0.00	Client	Sell
16:35:17	GOVI	On 02/08/2012			GOVI	1	30,000	0.00	Member	Buy
Total for GOVI GOVI						2	60,000	0.00		
11:24:50	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	25,000,000	0.00	Member	Buy
11:24:50	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
11:24:50	JIBAR FUTURE	On 19/09/2012			Jibar Tradeable Future	1	25,000,000	0.00	Client	Sell
11:24:50	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	25,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						4	100,000,000	0.00		
15:59:37	R186	On 01/11/2012	8.00	Call	Bond Future	1	16,500,000	0.00	Member	Sell
15:59:37	R186	On 01/11/2012	8.00	Call	Bond Future	1	16,500,000	0.00	Client	Buy
15:59:37	R186	On 01/11/2012	8.00	Call	Bond Future	1	3,500,000	0.00	Member	Sell
15:59:37	R186	On 01/11/2012	8.00	Call	Bond Future	1	3,500,000	0.00	Client	Buy
15:59:37	R186	On 01/11/2012	8.50	Put	Bond Future	1	3,500,000	0.00	Member	Buy
15:59:37	R186	On 01/11/2012	8.50	Put	Bond Future	1	3,500,000	0.00	Client	Sell
15:59:37	R186	On 01/11/2012	8.50	Put	Bond Future	1	16,500,000	0.00	Member	Buy
15:59:37	R186	On 01/11/2012	8.50	Put	Bond Future	1	16,500,000	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 R186 Bond Future						8	80,000,000	0.00		
15:26:01	R210	On 02/08/2012			Bond Future	1	6,700,000	0.00	Member	Sell
15:26:01	R210	On 02/08/2012			Bond Future	1	1,200,000	17,112.00	Client	Buy
17:08:52	R210	On 02/08/2012			Bond Future	1	1,000,000	14,260.00	Client	Buy
17:08:52	R210	On 02/08/2012			Bond Future	1	900,000	12,834.00	Client	Buy
17:08:52	R210	On 02/08/2012			Bond Future	1	1,100,000	15,686.00	Client	Buy
17:08:52	R210	On 02/08/2012			Bond Future	1	2,500,000	35,650.00	Client	Buy
Total for R210 Bond Future						6	13,400,000	95,542.00		
15:28:57	R212	On 02/08/2012			Bond Future	1	5,000,000	0.00	Member	Sell
15:28:57	R212	On 02/08/2012			Bond Future	1	5,000,000	58,945.00	Client	Buy
Total for R212 Bond Future						2	10,000,000	58,945.00		
Grand Total for all Instruments						22	203,460,000	154,487.00		