



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 13/06/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:42:07	ALBI	On 02/08/2012			Index Future	1	10,000	0.00	Member	Buy
16:42:07	ALBI	On 02/08/2012			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future						2	20,000	0.00		
16:32:09	R157	On 02/08/2012			Bond Future	1	15,000,000	0.00	Client	Sell
16:32:09	R157	On 02/08/2012			Bond Future	1	15,000,000	188,410.88	Member	Buy
Total for R157 Bond Future						2	30,000,000	188,410.88		
10:06:47	R203	On 02/08/2012			Bond Future	1	208,000,000	2,269,932.08	Member	Buy
10:06:47	R203	On 02/08/2012			Bond Future	1	208,000,000	0.00	Client	Sell
10:09:29	R203	On 02/08/2012			Bond Future	1	312,000,000	3,404,898.12	Member	Buy
10:09:29	R203	On 02/08/2012			Bond Future	1	312,000,000	0.00	Client	Sell
Total for R203 Bond Future						4	1,040,000,000	5,674,830.20		
10:06:47	R207	On 02/08/2012			Bond Future	1	400,000,000	0.00	Member	Sell
10:06:47	R207	On 02/08/2012			Bond Future	1	400,000,000	3,957,518.80	Client	Buy
10:09:29	R207	On 02/08/2012			Bond Future	1	600,000,000	0.00	Member	Sell
10:09:29	R207	On 02/08/2012			Bond Future	1	600,000,000	5,936,278.20	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R207 Bond Future						4	2,000,000,000	9,893,797.00		
10:06:47	R208	On 02/08/2012			Bond Future	1	252,000,000	2,438,712.86	Member	Buy
10:06:47	R208	On 02/08/2012			Bond Future	1	252,000,000	0.00	Client	Sell
10:09:29	R208	On 02/08/2012			Bond Future	1	378,000,000	3,658,069.30	Member	Buy
10:09:29	R208	On 02/08/2012			Bond Future	1	378,000,000	0.00	Client	Sell
Total for R208 Bond Future						4	1,260,000,000	6,096,782.16		
Grand Total for all Instruments						16	4,330,020,000	21,853,820.24		