JOHANNESBURG STOCK EXCHANGE
Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 22/06/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:00:47	ALBI	On 02/08/2012			Index Future	1	20,000	0.00	Client	Buy
11:00:47	ALBI	On 02/08/2012			Index Future	1	20,000	0.00	Client	Sell
Total for ALBI Index Future						**2**	**40,000**	**0.00**		
9:47:50	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	40,000,000	0.00	Client	Buy
9:47:50	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	40,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						**2**	**80,000,000**	**0.00**		
8:39:37	R157	On 02/08/2012	6.15	Call	Bond Future	1	375,000,000	0.00	Client	Buy
8:39:37	R157	On 01/11/2012	5.78	Call	Bond Future	1	563,000,000	0.00	Client	Sell
8:39:37	R157	On 02/08/2012	6.15	Call	Bond Future	1	375,000,000	0.00	Member	Sell
8:39:37	R157	On 01/11/2012	5.78	Call	Bond Future	1	563,000,000	0.00	Member	Buy
Total for R157 Bond Future						**4**	**1,876,000,000**	**0.00**		
10:11:59	R186	On 02/08/2012			Bond Future	1	25,000,000	0.00	Member	Sell
10:11:59	R186	On 02/08/2012			Bond Future	1	25,000,000	304,091.95	Client	Buy
14:36:20	R186	On 02/08/2012			Bond Future	1	5,000,000	0.00	Member	Sell
14:36:20	R186	On 02/08/2012			Bond Future	1	5,000,000	61,131.64	Client	Buy

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						**4**	**60,000,000**	**365,223.59**		
16:41:48	R208	On 02/08/2012			Bond Future	1	15,000,000	0.00	Client	Sell
16:41:48	R208	On 02/08/2012			Bond Future	1	15,000,000	148,003.08	Member	Buy
Total for R208 Bond Future						**2**	**30,000,000**	**148,003.08**		
Grand Total for all Instruments						**14**	**2,046,040,000**	**513,226.67**		