



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 10/10/2012

| Matched Time   | Contract Details | Strike        | Call/<br>Put | Product                | No<br>of Trades | Nominal            | Value R(000's)    | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------------|------------------------|-----------------|--------------------|-------------------|---------------|--------------|
| 13:39:49   | JIBAR FUTURE     | On 18/06/2014 |              | Jibar Tradeable Future | 1               | 80,000,000         | 0.00              | Member        | Buy          |
| 13:39:50   | JIBAR FUTURE     | On 18/06/2014 |              | Jibar Tradeable Future | 1               | 80,000,000         | 0.00              | Member        | Sell         |
| <b>Total for JIBAR FUTURE Jibar Tradeable Future</b> |                  |               |              |                        | <b>2</b>        | <b>160,000,000</b> | <b>0.00</b>       |               |              |
| 13:21:31   | R186             | On 01/11/2012 |              | Bond Future            | 1               | 10,000,000         | 0.00              | Member        | Sell         |
| 13:21:31   | R186             | On 07/02/2013 |              | Bond Future            | 1               | 10,000,000         | 0.00              | Member        | Sell         |
| 13:21:31   | R186             | On 07/02/2013 |              | Bond Future            | 1               | 10,000,000         | 123,716.70        | Member        | Buy          |
| 13:21:31   | R186             | On 01/11/2012 |              | Bond Future            | 1               | 10,000,000         | 127,299.87        | Member        | Buy          |
| <b>Total for R186 Bond Future</b>                    |                  |               |              |                        | <b>4</b>        | <b>40,000,000</b>  | <b>251,016.57</b> |               |              |
| 10:12:03   | R213             | On 01/11/2012 |              | Bond Future            | 1               | 74,000,000         | 0.00              | Member        | Sell         |
| 10:12:03   | R213             | On 01/11/2012 |              | Bond Future            | 1               | 1,100,000          | 9,785.95          | Client        | Buy          |
| 10:32:23   | R213             | On 01/11/2012 |              | Bond Future            | 1               | 4,500,000          | 40,033.42         | Client        | Buy          |
| 10:32:23   | R213             | On 01/11/2012 |              | Bond Future            | 1               | 56,100,000         | 499,083.33        | Client        | Buy          |
| 10:32:23   | R213             | On 01/11/2012 |              | Bond Future            | 1               | 2,200,000          | 19,571.90         | Client        | Buy          |
| 10:32:23   | R213             | On 01/11/2012 |              | Bond Future            | 1               | 2,200,000          | 19,571.90         | Client        | Buy          |
| 10:32:23   | R213             | On 01/11/2012 |              | Bond Future            | 1               | 7,900,000          | 70,280.90         | Client        | Buy          |
| <b>Total for R213 Bond Future</b>                    |                  |               |              |                        | <b>7</b>        | <b>148,000,000</b> | <b>658,327.38</b> |               |              |

| Matched Time                           | Contract Details | Strike | Call/<br>Put | Product | No<br>of Trades | Nominal     | Value R(000's) | Trade<br>Type | Buy/<br>Sell |
|--|------------------|--------|--------------|---------|-----------------|-------------|----------------|---------------|--------------|
| <b>Grand Total for all Instruments</b> |                  |        |              |         | 13              | 348,000,000 | 909,343.95     |               |              |