

JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 22/06/2012

Matched Time Contract Details			Call/ Put	Product	No of Trades	Nominal	Value R(000's) Trade Type	Buy/ Sell
ALBI	On 02/08/2012			Index Future	1	20,000	0.00 Client	Buy
ALBI	On 02/08/2012			Index Future	1	20,000	0.00 Client	Sell
Total for ALBI Index Future					2	40,000	0.00	
JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	40,000,000	0.00 Client	Buy
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	
R157	On 02/08/2012	6.15	Call	Bond Future	1	375,000,000	0.00 Client	Buy
R157	On 01/11/2012	5.78	Call	Bond Future	1	563,000,000	0.00 Client	Sell
R157	On 02/08/2012	6.15	Call	Bond Future	1	375,000,000	0.00 Member	Sell
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		
R186	On 02/08/2012			Bond Future	1	25,000,000	0.00 Member	Sell
R186	On 02/08/2012			Bond Future	1	25,000,000	304,091.95 Client	Buy
R186	On 02/08/2012			Bond Future	1	5,000,000	0.00 Member	Sell
R186	On 02/08/2012			Bond Future	1	5,000,000	61,131.64 Client	Buy
,	ALBI Idex Future JIBAR FUTURE JIBAR FUTURE FUTURE Jibar Trace R157 R157 R157 R157 ond Future R186 R186 R186	ALBI On 02/08/2012 Idex Future JIBAR FUTURE On 19/03/2014 JIBAR FUTURE On 19/03/2014 FUTURE Jibar Tradeable Future R157 On 02/08/2012 R157 On 01/11/2012 R157 On 01/11/2012 R157 On 01/11/2012 R157 On 01/11/2012 R158 On 02/08/2012 R186 On 02/08/2012 R186 On 02/08/2012 R186 On 02/08/2012	ALBI On 02/08/2012 Idex Future UIBAR FUTURE On 19/03/2014 UIBAR FUTURE On 19/03/2014 FUTURE Jibar Tradeable Future R157 On 02/08/2012 6.15 R157 On 01/11/2012 5.78 R157 On 02/08/2012 6.15 R157 On 01/11/2012 5.78 Ond Future R186 On 02/08/2012 R186 On 02/08/2012 R186 On 02/08/2012 R186 On 02/08/2012	ALBI On 02/08/2012 ALBI On 02/08/2012 ALBI On 02/08/2012 ALBI On 02/08/2012 ALBI On 02/08/2014 ALBI On 19/03/2014 JIBAR FUTURE On 19/03/2014 FUTURE Jibar Tradeable Future R157 On 02/08/2012 6.15 Call R157 On 01/11/2012 5.78 Call R157 On 02/08/2012 6.15 Call R157 On 01/11/2012 5.78 Call R157 On 01/11/2012 5.78 Call R157 On 01/11/2012 5.78 Call R158 On 02/08/2012 R186 On 02/08/2012 R186 On 02/08/2012 R186 On 02/08/2012	ALBI On 02/08/2012 Index Future ALBI On 02/08/2012 Index Future Index Future JIBAR FUTURE On 19/03/2014 Jibar Tradeable Future JIBAR FUTURE On 19/03/2014 Jibar Tradeable Future FUTURE Jibar Tradeable Future R157 On 02/08/2012 6.15 Call Bond Future R157 On 01/11/2012 5.78 Call Bond Future R157 On 02/08/2012 6.15 Call Bond Future R157 On 01/11/2012 5.78 Call Bond Future R157 On 01/11/2012 5.78 Call Bond Future R157 On 01/11/2012 5.78 Call Bond Future R158 On 02/08/2012 Bond Future R186 On 02/08/2012 Bond Future	ALBI On 02/08/2012 Index Future 1 ALBI On 02/08/2012 Index Future 1 Index Future 2 JIBAR FUTURE On 19/03/2014 Jibar Tradeable Future 1 JIBAR FUTURE On 19/03/2014 Jibar Tradeable Future 1 FUTURE Jibar Tradeable Future 2 R157 On 02/08/2012 6.15 Call Bond Future 1 R157 On 01/11/2012 5.78 Call Bond Future 1 R157 On 02/08/2012 6.15 Call Bond Future 1 R157 On 01/11/2012 5.78 Call Bond Future 1 R157 On 01/11/2012 5.78 Call Bond Future 1 R158 On 02/08/2012 Bond Future 1 R186 On 02/08/2012 Bond Future 1	ALBI On 02/08/2012 Index Future 1 20,000 ALBI On 02/08/2012 Index Future 1 20,000 dex Future 2 40,000 JIBAR FUTURE On 19/03/2014 Jibar Tradeable Future 1 40,000,000 JIBAR FUTURE On 19/03/2014 Jibar Tradeable Future 1 40,000,000 FUTURE Jibar Tradeable Future 2 80,000,000 R157 On 02/08/2012 6.15 Call Bond Future 1 375,000,000 R157 On 01/11/2012 5.78 Call Bond Future 1 563,000,000 R157 On 02/08/2012 6.15 Call Bond Future 1 563,000,000 R157 On 01/11/2012 5.78 Call Bond Future 1 563,000,000 R158 On 02/08/2012 5.78 Call Bond Future 1 375,000,000 R168 On 02/08/2012 Bond Future 1 563,000,000 R186 On 02/08/2012 Bond Future 1 55,000,000 R186 On 02/08/2012 Bond Future 1 25,000,000 R186 On 02/08/2012 Bond Future 1 5,000,000	ALBI On 02/08/2012 Index Future 1 20,000 0.00 Client ALBI On 02/08/2012 Index Future 1 20,000 0.00 Client ALBI On 02/08/2012 Index Future 1 20,000 0.00 Client Index Future 2 40,000 0.00 Client JIBAR FUTURE On 19/03/2014 Jibar Tradeable Future 1 40,000,000 0.00 Client JIBAR FUTURE On 19/03/2014 Jibar Tradeable Future 1 40,000,000 0.00 Member FUTURE Jibar Tradeable Future 2 80,000,000 0.00 Member FUTURE Jibar Tradeable Future 1 375,000,000 0.00 Client R157 On 02/08/2012 5.78 Call Bond Future 1 563,000,000 0.00 Client R157 On 02/08/2012 6.15 Call Bond Future 1 375,000,000 0.00 Member R157 On 01/11/2012 5.78 Call Bond Future 1 375,000,000 0.00 Member R157 On 01/11/2012 5.78 Call Bond Future 1 563,000,000 0.00 Member R158 On 02/08/2012 5.78 Call Bond Future 1 563,000,000 0.00 Member R158 On 02/08/2012 Bond Future 1 25,000,000 0.00 Member R188 On 02/08/2012 Bond Future 1 25,000,000 304,091.95 Client R186 On 02/08/2012 Bond Future 1 25,000,000 304,091.95 Client R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1 5,000,000 0.00 Member R186 On 02/08/2012 Bond Future 1

Page 1 of 2 2012/06/22, 06:06:38PM

Matched Ti	me Co	ontract Details	Strike Call/ Put	Product	No of Trades	Nominal	Value R(000's) Trade Type	Buy/ Sell
Total for R18	6 Bond	Future			4	60,000,000	365,223.59	
16:41:48	R208	8 On 02/08/2012		Bond Future	1	15,000,000	0.00 Client	Sell
16:41:48	R208	8 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	