



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 25/06/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:28:04	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	40,000,000	0.00	Member	Sell
12:28:04	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	40,000,000	0.00	Client	Sell
12:28:04	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	40,000,000	0.00	Client	Buy
12:28:04	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	40,000,000	0.00	Member	Buy
16:23:12	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:23:12	JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
16:23:12	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
16:23:12	JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
16:28:23	JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:28:23	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
16:28:23	JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
16:28:23	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>12</b>	<b>960,000,000</b>	<b>0.00</b>		
16:57:16	R186	On 02/08/2012		Bond Future	1	5,000,000	60,727.27	Member	Buy
16:57:16	R186	On 02/08/2012		Bond Future	1	5,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>10,000,000</b>	<b>60,727.27</b>		
16:57:16	R212	On 02/08/2012		Bond Future	1	2,500,000	0.00	Member	Sell
16:57:16	R212	On 02/08/2012		Bond Future	1	2,500,000	29,437.05	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R212 Bond Future				2	5,000,000	29,437.05		
	Grand Total for all Instruments				16	975,000,000	90,164.32		