JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 11/06/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:35:11	ALBI	On 02/08/2012			Index Future	1	10,000	0.00	Client	Sell
14:35:11	ALBI	On 02/08/2012			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future						**2**	**20,000**	**0.00**		
13:11:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
13:11:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
13:11:42	JIBAR FUTURE	On 20/03/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
13:11:42	JIBAR FUTURE	On 20/03/2013			Jibar Tradeable Future	1	100,000,000	0.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						**4**	**400,000,000**	**0.00**		
16:50:32	R203	On 02/08/2012			Bond Future	1	20,000,000	0.00	Client	Sell
16:50:32	R203	On 02/08/2012			Bond Future	1	20,000,000	218,329.06	Member	Buy
Total for R203 Bond Future						**2**	**40,000,000**	**218,329.06**		
Grand Total for all Instruments						**8**	**440,020,000**	**218,329.06**		