



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 12/06/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:55:26	IGOV	On 02/08/2012			Index Future	1	20,000	0.00	Client	Sell
8:55:26	IGOV	On 02/08/2012			Index Future	1	20,000	0.00	Client	Buy
Total for IGOV Index Future						2	40,000	0.00		
9:37:30	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
9:37:30	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
9:37:35	JIBAR FUTURE	On 20/03/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
9:37:35	JIBAR FUTURE	On 20/03/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	400,000,000	0.00		
8:07:05	R157	On 02/08/2012			Bond Future	1	1,000,000	12,551.64	Member	Buy
8:07:05	R157	On 02/08/2012			Bond Future	1	1,000,000	0.00	Client	Sell
15:31:30	R157	On 02/08/2012			Bond Future	1	10,000,000	0.00	Member	Sell
15:31:30	R157	On 01/11/2012			Bond Future	1	10,000,000	0.00	Member	Sell
15:31:30	R157	On 01/11/2012			Bond Future	1	10,000,000	120,591.93	Member	Buy
15:31:30	R157	On 02/08/2012			Bond Future	1	10,000,000	125,572.78	Member	Buy
Total for R157 Bond Future						6	42,000,000	258,716.35		
8:07:05	R186	On 02/08/2012			Bond Future	1	3,000,000	35,853.88	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:07:05	R186	On 02/08/2012			Bond Future	1	3,000,000	0.00	Client	Sell
15:31:30	R186	On 02/08/2012			Bond Future	1	10,000,000	0.00	Member	Sell
15:31:30	R186	On 01/11/2012			Bond Future	1	10,000,000	0.00	Member	Sell
15:31:30	R186	On 01/11/2012			Bond Future	1	10,000,000	121,264.96	Member	Buy
15:31:30	R186	On 02/08/2012			Bond Future	1	10,000,000	119,522.29	Member	Buy
Total for R186 Bond Future						6	46,000,000	276,641.13		
8:07:05	R201	On 02/08/2012			Bond Future	1	2,000,000	21,727.63	Member	Buy
8:07:05	R201	On 02/08/2012			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R201 Bond Future						2	4,000,000	21,727.63		
8:07:05	R203	On 02/08/2012			Bond Future	1	2,000,000	21,839.07	Member	Buy
8:07:05	R203	On 02/08/2012			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R203 Bond Future						2	4,000,000	21,839.07		
8:07:05	R204	On 02/08/2012			Bond Future	1	1,000,000	10,509.16	Member	Buy
8:07:05	R204	On 02/08/2012			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R204 Bond Future						2	2,000,000	10,509.16		
8:07:05	R207	On 02/08/2012			Bond Future	1	2,000,000	19,780.21	Member	Buy
8:07:05	R207	On 02/08/2012			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R207 Bond Future						2	4,000,000	19,780.21		
8:07:05	R208	On 02/08/2012			Bond Future	1	2,000,000	19,360.41	Member	Buy
8:07:05	R208	On 02/08/2012			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R208 Bond Future						2	4,000,000	19,360.41		
8:07:05	R209	On 02/08/2012			Bond Future	1	2,000,000	15,271.80	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:07:05	R209	On 02/08/2012		Bond Future	1	2,000,000	0.00	Client	Sell
Total for R209 Bond Future					2	4,000,000	15,271.80		
Grand Total for all Instruments					30	510,040,000	643,845.76		