



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 15/06/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:54:45	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
15:54:45	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
15:56:41	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
15:56:41	JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
15:59:25	JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
15:59:25	JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:01:03	JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:01:03	JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	1	100,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					8	800,000,000	0.00		
9:57:51	R157	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell
9:57:51	R157	On 02/08/2012		Bond Future	1	10,000,000	125,826.89	Member	Buy
Total for R157 Bond Future					2	20,000,000	125,826.89		
9:57:51	R186	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell
9:57:51	R186	On 02/08/2012		Bond Future	1	10,000,000	120,236.92	Member	Buy
10:19:29	R186	On 02/08/2012		Bond Future	1	10,000,000	120,558.62	Member	Buy
10:19:29	R186	On 02/08/2012		Bond Future	1	10,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future						4	40,000,000	240,795.54		
15:58:06	R201	On 02/08/2012			Bond Future	1	99,600,000	0.00	Client	Sell
15:58:06	R201	On 02/08/2012			Bond Future	1	99,600,000	1,090,205.66	Member	Buy
Total for R201 Bond Future						2	199,200,000	1,090,205.66		
16:47:59	R203	On 02/08/2012			Bond Future	1	10,000,000	0.00	Client	Sell
16:47:59	R203	On 02/08/2012			Bond Future	1	10,000,000	109,685.49	Member	Buy
Total for R203 Bond Future						2	20,000,000	109,685.49		
12:33:28	R212	On 02/08/2012			Bond Future	1	2,700,000	0.00	Member	Sell
12:33:28	R212	On 02/08/2012			Bond Future	1	2,700,000	31,785.21	Client	Buy
Total for R212 Bond Future						2	5,400,000	31,785.21		
15:58:06	R213	On 02/08/2012			Bond Future	1	29,000,000	256,726.88	Client	Buy
15:58:06	R213	On 02/08/2012			Bond Future	1	29,000,000	0.00	Member	Sell
Total for R213 Bond Future						2	58,000,000	256,726.88		
Grand Total for all Instruments						22	1,142,600,000	1,855,025.67		