



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 20/06/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	29,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	29,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	58,000,000	0.00	Member	Buy
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	29,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	10,000,000	0.00	Member	Buy
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	10,000,000	0.00	Client	Buy
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	1,000,000	0.00	Client	Buy
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	1,000,000	0.00	Client	Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	29,000,000	0.00	Client	Buy
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	250,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	250,000,000	0.00	Member	Buy
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	260,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	260,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 20/06/2012		Jibar Tradeable Future	1	260,000,000	0.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					18	1,756,000,000	0.00		
11:01:06	R157	On 01/11/2012		Bond Future	1	100,000	1,212.27	Member	Buy
11:01:06	R157	On 01/11/2012		Bond Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R157 Bond Future						2	200,000	1,212.27		
16:58:55	R186	On 02/08/2012			Bond Future	1	5,000,000	0.00	Client	Sell
16:58:55	R186	On 02/08/2012			Bond Future	1	5,000,000	61,189.72	Member	Buy
Total for R186 Bond Future						2	10,000,000	61,189.72		
16:58:55	R203	On 02/08/2012			Bond Future	1	10,000,000	0.00	Client	Sell
16:58:55	R203	On 02/08/2012			Bond Future	1	10,000,000	110,294.27	Member	Buy
Total for R203 Bond Future						2	20,000,000	110,294.27		
16:58:55	R208	On 02/08/2012			Bond Future	1	5,000,000	0.00	Client	Sell
16:58:55	R208	On 02/08/2012			Bond Future	1	5,000,000	49,300.41	Member	Buy
Total for R208 Bond Future						2	10,000,000	49,300.41		
Grand Total for all Instruments						26	1,796,200,000	221,996.67		