



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 04/09/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:36:38	IGOV	On 01/11/2012		Index Future	1	10,000	0.00	Client	Buy
11:36:38	IGOV	On 01/11/2012		Index Future	1	10,000	0.00	Client	Sell
Total for IGOV Index Future					2	20,000	0.00		
14:25:54	R157	On 01/11/2012		Bond Future	1	4,900,000	0.00	Client	Sell
14:25:54	R157	On 01/11/2012		Bond Future	1	4,900,000	60,261.99	Member	Buy
Total for R157 Bond Future					2	9,800,000	60,261.99		
14:25:54	R186	On 01/11/2012		Bond Future	1	4,800,000	0.00	Client	Sell
14:25:54	R186	On 01/11/2012		Bond Future	1	4,800,000	62,867.01	Member	Buy
15:01:46	R186	On 01/11/2012		Bond Future	1	3,500,000	0.00	Client	Sell
15:01:46	R186	On 01/11/2012		Bond Future	1	3,500,000	45,840.53	Member	Buy
Total for R186 Bond Future					4	16,600,000	108,707.54		
16:42:59	R203	On 07/02/2013		Bond Future	1	250,000,000	2,811,806.50	Member	Buy
16:42:59	R203	On 07/02/2013		Bond Future	1	250,000,000	0.00	Client	Sell
Total for R203 Bond Future					2	500,000,000	2,811,806.50		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
14:25:54	R208	On 01/11/2012			Bond Future	1	8,300,000	0.00	Client	Sell
14:25:54	R208	On 01/11/2012			Bond Future	1	8,300,000	83,850.49	Member	Buy
15:01:46	R208	On 01/11/2012			Bond Future	1	3,500,000	35,358.64	Client	Buy
15:01:46	R208	On 01/11/2012			Bond Future	1	3,500,000	0.00	Member	Sell
Total for R208 Bond Future						4	23,600,000	119,209.13		
14:25:54	R209	On 01/11/2012			Bond Future	1	2,700,000	0.00	Client	Sell
14:25:54	R209	On 01/11/2012			Bond Future	1	2,700,000	21,893.80	Member	Buy
Total for R209 Bond Future						2	5,400,000	21,893.80		
Grand Total for all Instruments						16	555,420,000	3,121,878.96		