



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 03/09/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
8:50:44	GOVI	On 01/11/2012		GOVI	1	10,000	0.00	Client	Sell
8:50:44	GOVI	On 01/11/2012		GOVI	1	10,000	0.00	Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
8:50:44	IGOV	On 01/11/2012		Index Future	1	30,000	0.00	Client	Sell
8:50:44	IGOV	On 01/11/2012		Index Future	1	30,000	0.00	Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>		
16:08:02	R186	On 01/11/2012		Bond Future	1	1,500,000	19,657.05	Client	Buy
16:08:02	R186	On 01/11/2012		Bond Future	1	1,500,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>3,000,000</b>	<b>19,657.05</b>		
14:31:07	R202	On 01/11/2012		Bond Future	1	18,100,000	0.00	Member	Sell
14:31:07	R202	On 01/11/2012		Bond Future	1	18,100,000	362,000.00	Client	Buy
<b>Total for R202 Bond Future</b>					<b>2</b>	<b>36,200,000</b>	<b>362,000.00</b>		
10:36:56	R203	On 01/11/2012		Bond Future	1	13,800,000	152,874.18	Member	Buy
10:36:56	R203	On 01/11/2012		Bond Future	1	3,400,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:09:29	R203	On 01/11/2012			Bond Future	1	8,200,000	0.00	Client	Sell
11:09:29	R203	On 01/11/2012			Bond Future	1	2,200,000	0.00	Client	Sell
16:25:56	R203	On 07/02/2013			Bond Future	1	125,000,000	0.00	Client	Sell
16:25:56	R203	On 07/02/2013			Bond Future	1	125,000,000	1,405,210.13	Member	Buy
<b>Total for R203 Bond Future</b>						<b>6</b>	<b>277,600,000</b>	<b>1,558,084.30</b>		
10:36:56	R207	On 01/11/2012			Bond Future	1	5,400,000	0.00	Member	Sell
10:36:56	R207	On 01/11/2012			Bond Future	1	4,700,000	49,979.11	Client	Buy
11:14:09	R207	On 01/11/2012			Bond Future	1	700,000	7,443.70	Client	Buy
<b>Total for R207 Bond Future</b>						<b>3</b>	<b>10,800,000</b>	<b>57,422.81</b>		
10:36:56	R213	On 01/11/2012			Bond Future	1	11,100,000	0.00	Member	Sell
10:36:56	R213	On 01/11/2012			Bond Future	1	4,300,000	39,769.68	Client	Buy
11:11:52	R213	On 01/11/2012			Bond Future	1	4,800,000	44,394.06	Client	Buy
11:11:52	R213	On 01/11/2012			Bond Future	1	2,000,000	18,497.52	Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>22,200,000</b>	<b>102,661.26</b>		
<b>Grand Total for all Instruments</b>						<b>21</b>	<b>349,880,000</b>	<b>2,099,825.42</b>		