



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 28/06/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
13:46:58	GOVI	On 02/08/2012		GOVI	1	30,000	0.00	Client	Buy
13:46:58	GOVI	On 02/08/2012		GOVI	1	30,000	0.00	Client	Sell
13:46:58	GOVI	On 02/08/2012		GOVI	1	30,000	0.00	Member	Sell
13:46:58	GOVI	On 02/08/2012		GOVI	1	30,000	0.00	Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>		
8:51:19	R157	On 02/08/2012		Bond Future	1	50,000,000	0.00	Member	Sell
8:51:19	R157	On 02/08/2012		Bond Future	1	50,000,000	631,354.35	Client	Buy
<b>Total for R157 Bond Future</b>					<b>2</b>	<b>100,000,000</b>	<b>631,354.35</b>		
16:31:26	R186	On 02/08/2012		Bond Future	1	1,700,000	0.00	Client	Sell
16:31:26	R186	On 02/08/2012		Bond Future	1	5,000,000	61,315.84	Member	Buy
16:37:16	R186	On 02/08/2012		Bond Future	1	3,300,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>					<b>3</b>	<b>10,000,000</b>	<b>61,315.84</b>		
16:51:08	R207	On 02/08/2012		Bond Future	1	17,600,000	177,730.75	Member	Buy
16:51:08	R207	On 02/08/2012		Bond Future	1	8,200,000	0.00	Client	Sell
17:03:11	R207	On 02/08/2012		Bond Future	1	9,400,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R207 Bond Future				3	35,200,000	177,730.75		
	Grand Total for all Instruments				12	145,320,000	870,400.93		