



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 21/06/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:49:52	IGOV	On 02/08/2012			Index Future	1	10,000	0.00	Client	Buy
11:49:52	IGOV	On 02/08/2012			Index Future	1	10,000	0.00	Client	Sell
Total for IGOV Index Future						2	20,000	0.00		
15:07:03	R157	On 02/08/2012			Bond Future	1	75,000,000	946,936.88	Client	Buy
15:26:21	R157	On 02/08/2012			Bond Future	1	75,000,000	0.00	Member	Sell
Total for R157 Bond Future						2	150,000,000	946,936.88		
15:07:03	R186	On 02/08/2012			Bond Future	1	25,000,000	0.00	Client	Sell
15:26:21	R186	On 02/08/2012			Bond Future	1	25,000,000	305,344.00	Member	Buy
Total for R186 Bond Future						2	50,000,000	305,344.00		
Grand Total for all Instruments						6	200,020,000	1,252,280.88		