

## JOHANNESBURG STOCK EXCHANGE

## **Interest Rates & Currency Derivatives**

## **Derivatives Matched Trades Report**

Report for 14/12/2012

2050					of Trades		Туре	Sell
	On 07/02/2013			Bond Future	1	12,200,000	0.00 Member	Sell
2050	On 07/02/2013			Bond Future	1	12,200,000	144,544.38 Client	Buy
Total for 2050 Bond Future					2	24,400,000	144,544.38	
ALBI	On 07/02/2013			Index Future	1	10,000	0.00 Client	Buy
ALBI	On 07/02/2013			Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					2	20,000	0.00	
R023	On 07/02/2013			Bond Future	1	300,000	0.00 Client	Sell
R023	On 07/02/2013			Bond Future	1	300,000	3,286.69 Member	Buy
Total for R023 Bond Future				2	600,000	3,286.69		
R208	On 07/02/2013			Bond Future	1	1,300,000	0.00 Client	Sell
R208	On 07/02/2013			Bond Future	1	1,300,000	13,533.70 Member	Buy
Bond Future					2	2,600,000	13,533.70	
or all Instrument	s				8	27,620,000	161,364.77	
	ALBI ALBI  ndex Future  R023 R023  Bond Future  R208 R208  Bond Future	ALBI On 07/02/2013 ALBI On 07/02/2013  Index Future  R023 On 07/02/2013 R023 On 07/02/2013  Bond Future  R208 On 07/02/2013 R208 On 07/02/2013	ALBI On 07/02/2013 ALBI On 07/02/2013  Index Future  R023 On 07/02/2013 R023 On 07/02/2013  Bond Future  R208 On 07/02/2013 R208 On 07/02/2013  Bond Future	ALBI On 07/02/2013 ALBI On 07/02/2013  Index Future  R023 On 07/02/2013 R023 On 07/02/2013  Bond Future  R208 On 07/02/2013 R208 On 07/02/2013  Bond Future	ALBI On 07/02/2013 Index Future ALBI On 07/02/2013 Index Future  ndex Future  R023 On 07/02/2013 Bond Future  R023 On 07/02/2013 Bond Future  R024 On 07/02/2013 Bond Future  R025 On 07/02/2013 Bond Future  R208 On 07/02/2013 Bond Future	ALBI On 07/02/2013 Index Future 1  ALBI On 07/02/2013 Index Future 1  ALBI On 07/02/2013 Index Future 1  R023 On 07/02/2013 Bond Future 1  R023 On 07/02/2013 Bond Future 1  R024 R025 On 07/02/2013 Bond Future 1  R026 On 07/02/2013 Bond Future 1  R027 R028 On 07/02/2013 Bond Future 1  R028 On 07/02/2013 Bond Future 1  R029 On 07/02/2013 Bond Future 1  R029 On 07/02/2013 Bond Future 1  R029 On 07/02/2013 Bond Future 1	ALBI On 07/02/2013 Index Future 1 10,000 ALBI On 07/02/2013 Index Future 1 10,000 Index Future 2 20,000 Index Future 2 20,000 R023 On 07/02/2013 Bond Future 1 300,000 R023 On 07/02/2013 Bond Future 1 300,000 R023 On 07/02/2013 Bond Future 1 1 300,000 R028 On 07/02/2013 Bond Future 1 1,300,000 R028 Ond	ALBI On 07/02/2013 Index Future 1 10,000 0.00 Client 10,000 0.00 Clien

Page 1 of 1 2012/12/14, 06:05:08PM