



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 05/11/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:37:27	ALBI	On 07/02/2013			Index Future	1	120,000	0.00	Member	Sell
11:37:27	ALBI	On 07/02/2013			Index Future	1	120,000	0.00	Client	Buy
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>240,000</b>	<b>0.00</b>		
13:33:22	R204	On 07/02/2013			Bond Future	1	2,300,000	25,288.34	Member	Buy
13:33:22	R204	On 07/02/2013			Bond Future	1	300,000	0.00	Client	Sell
15:25:44	R204	On 07/02/2013			Bond Future	1	2,000,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>						<b>3</b>	<b>4,600,000</b>	<b>25,288.34</b>		
14:03:26	R207	On 07/02/2013			Bond Future	1	10,000,000	0.00	Member	Sell
14:03:26	R207	On 07/02/2013			Bond Future	1	10,000,000	104,632.41	Client	Buy
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>20,000,000</b>	<b>104,632.41</b>		
<b>Grand Total for all Instruments</b>						<b>7</b>	<b>24,840,000</b>	<b>129,920.75</b>		