



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 14/12/2012

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
17:06:11	2050	On 07/02/2013			Bond Future	1	12,200,000	0.00	Member	Sell
17:06:11	2050	On 07/02/2013			Bond Future	1	12,200,000	144,544.38	Client	Buy
<b>Total for 2050 Bond Future</b>						<b>2</b>	<b>24,400,000</b>	<b>144,544.38</b>		
12:02:13	ALBI	On 07/02/2013			Index Future	1	10,000	0.00	Client	Buy
12:02:13	ALBI	On 07/02/2013			Index Future	1	10,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>		
12:21:35	R023	On 07/02/2013			Bond Future	1	300,000	0.00	Client	Sell
12:21:35	R023	On 07/02/2013			Bond Future	1	300,000	3,286.69	Member	Buy
<b>Total for R023 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>3,286.69</b>		
12:21:35	R208	On 07/02/2013			Bond Future	1	1,300,000	0.00	Client	Sell
12:21:35	R208	On 07/02/2013			Bond Future	1	1,300,000	13,533.70	Member	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>2,600,000</b>	<b>13,533.70</b>		
<b>Grand Total for all Instruments</b>						<b>8</b>	<b>27,620,000</b>	<b>161,364.77</b>		