



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 21/12/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:16:41	ALBI	On 07/02/2013		Index Future	1	120,000	0.00	Member	Buy
9:16:41	ALBI	On 07/02/2013		Index Future	1	120,000	0.00	Client	Sell
Total for ALBI Index Future					2	240,000	0.00		
11:44:23	R202	On 07/02/2013		Bond Future	1	3,000,000	0.00	Member	Sell
11:44:23	R202	On 07/02/2013		Bond Future	1	3,000,000	65,205.92	Client	Buy
Total for R202 Bond Future					2	6,000,000	65,205.92		
11:54:25	R203	On 07/02/2013		Bond Future	1	5,000,000	0.00	Client	Sell
11:54:25	R203	On 07/02/2013		Bond Future	1	5,000,000	0.00	Client	Sell
11:57:26	R203	On 07/02/2013		Bond Future	1	5,000,000	56,646.22	Member	Buy
11:57:26	R203	On 07/02/2013		Bond Future	1	5,000,000	56,690.80	Member	Buy
Total for R203 Bond Future					4	20,000,000	113,337.02		
12:29:25	R212	On 07/02/2013		Bond Future	1	2,000,000	26,509.20	Member	Buy
12:29:25	R212	On 07/02/2013		Bond Future	1	2,000,000	0.00	Client	Sell
12:29:25	R212	On 07/02/2013		Bond Future	1	2,000,000	0.00	Member	Sell
12:29:25	R212	On 07/02/2013		Bond Future	1	2,000,000	26,509.20	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
	Total for R212 Bond Future				4	8,000,000	53,018.40		
	Grand Total for all Instruments				12	34,240,000	231,561.33		