



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 10/07/2013

| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product      | No<br>of Trades | Nominal        | Nominal Value Trade<br>R(000's) Type | Buy/<br>Sell |
|--|------------------|---------------|--------|--------------|--------------|-----------------|----------------|--------------------------------------|--------------|
| 12:49:34                               | ALBI             | On 01/08/2013 |        |              | Index Future | 1               | 130,000        | 0.00 Client                          | Sell         |
| 12:49:34                               | ALBI             | On 01/08/2013 |        |              | Index Future | 1               | 130,000        | 55,889.60 Member                     | Buy          |
| 12:57:41                               | ALBI             | On 01/08/2013 |        |              | Index Future | 1               | 130,000        | 0.00 Member                          | Sell         |
| 12:57:41                               | ALBI             | On 01/08/2013 |        |              | Index Future | 1               | 60,000         | 25,812.84 Client                     | Buy          |
| 13:17:40                               | ALBI             | On 01/08/2013 |        |              | Index Future | 1               | 60,000         | 25,812.84 Client                     | Buy          |
| 13:17:40                               | ALBI             | On 01/08/2013 |        |              | Index Future | 1               | 10,000         | 4,302.14 Client                      | Buy          |
| <b>Total for ALBI Index Future</b>     |                  |               |        |              |              | <b>6</b>        | <b>520,000</b> | <b>111,817.42</b>                    |              |
| 12:41:00                               | R186             | On 01/08/2013 |        |              | Bond Future  | 1               | 200,000        | 0.00 Client                          | Sell         |
| 12:41:00                               | R186             | On 01/08/2013 |        |              | Bond Future  | 1               | 200,000        | 244.12 Member                        | Buy          |
| <b>Total for R186 Bond Future</b>      |                  |               |        |              |              | <b>2</b>        | <b>400,000</b> | <b>244.12</b>                        |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |              | <b>8</b>        | <b>920,000</b> | <b>112,061.54</b>                    |              |