JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

# Derivatives Matched Trades Report

Report for 18/02/2013

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Value R(000's) | Trade Type | Buy/ Sell |
|---|---|---|---|---|---|---|---|---|---|---|
| 15:47:57 | ALBI | On 02/05/2013 | | | Index Future | 1 | 120,000 | 0.00 | Client | Sell |
| 15:47:57 | ALBI | On 02/05/2013 | | | Index Future | 1 | 100,000 | 0.00 | Client | Buy |
| 16:57:14 | ALBI | On 02/05/2013 | | | Index Future | 1 | 20,000 | 0.00 | Client | Buy |
| **Total for ALBI Index Future** | | | | | | **3** | **240,000** | **0.00** | | |
| 16:32:33 | R186 | On 02/05/2013 | | | Bond Future | 1 | 250,000,000 | 3,268,060.00 | Member | Buy |
| 16:32:33 | R186 | On 02/05/2013 | | | Bond Future | 1 | 250,000,000 | 0.00 | Client | Sell |
| 16:32:33 | R186 | On 02/05/2013 | | | Bond Future | 1 | 50,000,000 | 653,612.00 | Member | Buy |
| 16:32:33 | R186 | On 02/05/2013 | | | Bond Future | 1 | 50,000,000 | 0.00 | Client | Sell |
| **Total for R186 Bond Future** | | | | | | **4** | **600,000,000** | **3,921,672.00** | | |
| 16:05:35 | R208 | On 02/05/2013 | | | Bond Future | 1 | 250,000,000 | 2,554,019.75 | Member | Buy |
| 16:05:35 | R208 | On 02/05/2013 | | | Bond Future | 1 | 250,000,000 | 0.00 | Client | Sell |
| 16:05:35 | R208 | On 02/05/2013 | | | Bond Future | 1 | 50,000,000 | 510,803.95 | Member | Buy |
| 16:05:35 | R208 | On 02/05/2013 | | | Bond Future | 1 | 50,000,000 | 0.00 | Client | Sell |
| **Total for R208 Bond Future** | | | | | | **4** | **600,000,000** | **3,064,823.70** | | |
| **Grand Total for all Instruments** | | | | | | **11** | **1,200,240,000** | **6,986,495.70** | | |



2013/02/18, 06:03:51PM