



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 08/04/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
10:17:40	R157	On 02/05/2013		Bond Future	1	1,900,000	0.00	Member	Sell
10:17:40	R157	On 02/05/2013		Bond Future	1	1,900,000	22,778.47	Client	Buy
Total for R157 Bond Future					2	3,800,000	22,778.47		
9:27:19	R186	On 02/05/2013		Bond Future	1	2,000,000	26,602.48	Member	Buy
9:27:19	R186	On 02/05/2013		Bond Future	1	2,000,000	0.00	Client	Sell
12:32:05	R186	On 02/05/2013		Bond Future	1	15,000,000	199,499.88	Member	Buy
12:32:05	R186	On 02/05/2013		Bond Future	1	45,000,000	600,543.27	Member	Buy
12:32:05	R186	On 02/05/2013		Bond Future	1	7,500,000	0.00	Client	Sell
12:32:05	R186	On 02/05/2013		Bond Future	1	22,500,000	0.00	Client	Sell
12:35:11	R186	On 02/05/2013		Bond Future	1	80,000,000	1,069,389.20	Member	Buy
12:35:11	R186	On 02/05/2013		Bond Future	1	80,000,000	0.00	Member	Sell
16:07:48	R186	On 02/05/2013		Bond Future	1	7,500,000	0.00	Client	Sell
16:08:39	R186	On 02/05/2013		Bond Future	1	22,500,000	0.00	Client	Sell
16:54:09	R186	On 02/05/2013		Bond Future	1	100,000,000	1,341,644.80	Member	Buy
16:54:09	R186	On 02/05/2013		Bond Future	1	100,000,000	0.00	Client	Sell
Total for R186 Bond Future					12	484,000,000	3,237,679.63		
10:17:40	R204	On 02/05/2013		Bond Future	1	20,100,000	0.00	Member	Sell
10:17:40	R204	On 02/05/2013		Bond Future	1	3,200,000	36,119.05	Client	Buy
10:36:21	R204	On 02/05/2013		Bond Future	1	16,900,000	190,753.73	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future						3	40,200,000	226,872.78		
10:17:40	R207	On 02/05/2013			Bond Future	1	5,300,000	57,425.96	Member	Buy
10:17:40	R207	On 02/05/2013			Bond Future	1	5,300,000	0.00	Client	Sell
10:43:20	R207	On 01/08/2013			Bond Future	1	1,300,000	13,800.31	Client	Buy
10:43:20	R207	On 01/08/2013			Bond Future	1	11,300,000	0.00	Member	Sell
10:47:04	R207	On 01/08/2013			Bond Future	1	10,000,000	106,156.26	Client	Buy
Total for R207 Bond Future						5	33,200,000	177,382.53		
10:17:40	R213	On 02/05/2013			Bond Future	1	11,200,000	107,237.84	Member	Buy
10:17:40	R213	On 02/05/2013			Bond Future	1	1,800,000	0.00	Client	Sell
10:34:34	R213	On 02/05/2013			Bond Future	1	9,400,000	0.00	Client	Sell
11:21:42	R213	On 02/05/2013			Bond Future	1	45,400,000	434,483.27	Member	Buy
11:21:42	R213	On 02/05/2013			Bond Future	1	14,800,000	0.00	Client	Sell
11:25:45	R213	On 02/05/2013			Bond Future	1	6,300,000	0.00	Client	Sell
11:25:45	R213	On 02/05/2013			Bond Future	1	7,900,000	0.00	Client	Sell
11:25:45	R213	On 02/05/2013			Bond Future	1	14,500,000	0.00	Client	Sell
11:25:45	R213	On 02/05/2013			Bond Future	1	1,900,000	0.00	Client	Sell
Total for R213 Bond Future						9	113,200,000	541,721.10		
Grand Total for all Instruments						31	674,400,000	4,206,434.52		