



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 23/08/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
9:43:28	R023	On 07/11/2013			Bond Future	1	15,800,000	0.00 Member	Sell
9:43:28	R023	On 07/11/2013			Bond Future	1	15,800,000	15,340.80 Client	Buy
Total for R023 Bond Future						2	31,600,000	15,340.80	
9:43:28	R197	On 07/11/2013			Bond Future	1	300,000	826.73 Member	Buy
9:43:28	R197	On 07/11/2013			Bond Future	1	300,000	0.00 Client	Sell
Total for R197 Bond Future						2	600,000	826.73	
14:56:23	R209	On 07/11/2013			Bond Future	1	14,500,000	10,326.01 Client	Buy
14:56:23	R209	On 07/11/2013			Bond Future	1	12,000,000	8,545.66 Client	Buy
14:56:23	R209	On 07/11/2013			Bond Future	1	500,000	356.07 Client	Buy
14:56:23	R209	On 07/11/2013			Bond Future	1	2,700,000	0.00 Member	Sell
14:56:23	R209	On 07/11/2013			Bond Future	1	7,000,000	0.00 Member	Sell
14:56:23	R209	On 07/11/2013			Bond Future	1	2,900,000	2,065.20 Client	Buy
14:56:23	R209	On 07/11/2013			Bond Future	1	3,200,000	0.00 Member	Sell
14:56:23	R209	On 07/11/2013			Bond Future	1	2,900,000	0.00 Member	Sell
14:56:23	R209	On 07/11/2013			Bond Future	1	3,200,000	2,278.84 Client	Buy
14:56:23	R209	On 07/11/2013			Bond Future	1	7,000,000	4,984.97 Client	Buy
14:56:23	R209	On 07/11/2013			Bond Future	1	500,000	0.00 Member	Sell
14:56:23	R209	On 07/11/2013			Bond Future	1	400,000	284.86 Client	Buy
14:56:23	R209	On 07/11/2013			Bond Future	1	12,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
14:56:23	R209	On 07/11/2013			Bond Future	1	2,700,000	1,922.77	Client	Buy
14:56:23	R209	On 07/11/2013			Bond Future	1	800,000	569.71	Client	Buy
14:56:23	R209	On 07/11/2013			Bond Future	1	800,000	0.00	Member	Sell
14:56:23	R209	On 07/11/2013			Bond Future	1	400,000	0.00	Member	Sell
14:56:23	R209	On 07/11/2013			Bond Future	1	14,500,000	0.00	Member	Sell
Total for R209 Bond Future						18	88,000,000	31,334.10		
13:45:15	R214	On 07/11/2013			Bond Future	1	185,000,000	0.00	Member	Sell
13:45:15	R214	On 07/11/2013			Bond Future	1	1,700,000	1,216.23	Client	Buy
14:18:53	R214	On 07/11/2013			Bond Future	1	1,900,000	1,359.31	Client	Buy
14:18:53	R214	On 07/11/2013			Bond Future	1	50,300,000	35,986.02	Client	Buy
14:18:53	R214	On 07/11/2013			Bond Future	1	13,600,000	9,729.82	Client	Buy
14:18:53	R214	On 07/11/2013			Bond Future	1	3,200,000	2,289.37	Client	Buy
14:18:53	R214	On 07/11/2013			Bond Future	1	11,400,000	8,155.88	Client	Buy
14:18:53	R214	On 07/11/2013			Bond Future	1	60,900,000	43,569.56	Client	Buy
14:18:53	R214	On 07/11/2013			Bond Future	1	12,400,000	8,871.31	Client	Buy
14:18:53	R214	On 07/11/2013			Bond Future	1	29,400,000	21,033.58	Client	Buy
14:18:53	R214	On 07/11/2013			Bond Future	1	200,000	143.09	Client	Buy
Total for R214 Bond Future						11	370,000,000	132,354.16		
Grand Total for all Instruments						33	490,200,000	179,855.79		