



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 19/09/2013

| 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 |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|--------------------------------------|--------------|
| 10:32:09                          | R023             | On 07/11/2013 |        |              | Bond Future | 1               | 14,800,000         | 15,234.44 Member                     | Buy          |
| 10:32:09                          | R023             | On 07/11/2013 |        |              | Bond Future | 1               | 14,800,000         | 0.00 Client                          | Sell         |
| <b>Total for R023 Bond Future</b> |                  |               |        |              |             | <b>2</b>        | <b>29,600,000</b>  | <b>15,234.44</b>                     |              |
| 16:06:00                          | R157             | On 07/11/2013 |        |              | Bond Future | 1               | 87,600,000         | 0.00 Client                          | Sell         |
| 16:06:00                          | R157             | On 07/11/2013 |        |              | Bond Future | 1               | 109,000,000        | 125,626.38 Member                    | Buy          |
| 16:21:37                          | R157             | On 07/11/2013 |        |              | Bond Future | 1               | 21,400,000         | 0.00 Client                          | Sell         |
| <b>Total for R157 Bond Future</b> |                  |               |        |              |             | <b>3</b>        | <b>218,000,000</b> | <b>125,626.38</b>                    |              |
| 9:17:57                           | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 20,000,000         | 0.00 Member                          | Sell         |
| 9:17:57                           | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 20,000,000         | 24,637.19 Member                     | Buy          |
| 10:30:47                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 15,000,000         | 0.00 Client                          | Sell         |
| 10:30:47                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 15,000,000         | 18,756.73 Member                     | Buy          |
| 11:06:41                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Client                          | Sell         |
| 11:06:41                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 60,000,000         | 75,281.22 Member                     | Buy          |
| 12:07:08                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 20,000,000         | 24,637.19 Member                     | Buy          |
| 12:07:08                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 20,000,000         | 0.00 Member                          | Sell         |
| 12:23:36                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 119,700,000        | 149,791.29 Member                    | Buy          |
| 12:23:36                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 1,300,000          | 0.00 Client                          | Sell         |
| 12:29:39                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 9,800,000          | 0.00 Client                          | Sell         |
| 12:29:39                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 11,200,000         | 0.00 Client                          | Sell         |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Nominal Value Trade R(000's) | Type   | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|------------------------------|--------|-----------|
| 12:29:39                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 800,000            | 0.00                         | Client | Sell      |
| 12:29:39                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 6,000,000          | 0.00                         | Client | Sell      |
| 12:29:39                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 65,100,000         | 0.00                         | Client | Sell      |
| 12:29:39                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 17,800,000         | 0.00                         | Client | Sell      |
| 12:29:39                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 1,600,000          | 0.00                         | Client | Sell      |
| 12:29:39                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 1,500,000          | 0.00                         | Client | Sell      |
| 12:29:39                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 4,600,000          | 0.00                         | Client | Sell      |
| 12:38:30                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 20,000,000         | 24,622.18                    | Member | Buy       |
| 12:55:36                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 50,000,000         | 0.00                         | Member | Sell      |
| 12:55:36                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 30,000,000         | 37,396.28                    | Member | Buy       |
| 14:32:01                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 2,300,000          | 0.00                         | Client | Sell      |
| 14:32:01                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 50,000,000         | 62,018.47                    | Member | Buy       |
| 14:32:13                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 20,000,000         | 24,622.18                    | Client | Buy       |
| 14:32:13                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 20,000,000         | 0.00                         | Member | Sell      |
| 14:52:11                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 2,000,000          | 0.00                         | Client | Sell      |
| 14:52:11                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 2,000,000          | 0.00                         | Client | Sell      |
| 14:52:11                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 36,000,000         | 0.00                         | Client | Sell      |
| 14:52:11                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 14,000,000         | 0.00                         | Client | Sell      |
| 15:33:40                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 14,400,000         | 0.00                         | Client | Sell      |
| 15:33:40                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 5,800,000          | 0.00                         | Client | Sell      |
| 15:33:41                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 1,000,000          | 0.00                         | Client | Sell      |
| 15:33:41                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 13,800,000         | 0.00                         | Client | Sell      |
| 15:33:41                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 500,000            | 0.00                         | Client | Sell      |
| 15:33:41                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 9,500,000          | 0.00                         | Client | Sell      |
| 15:33:41                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 2,700,000          | 0.00                         | Client | Sell      |
| 16:56:39                          | R186             | On 06/02/2014 |        |           | Bond Future | 1            | 1,000,000          | 0.00                         | Client | Sell      |
| 16:56:39                          | R186             | On 06/02/2014 |        |           | Bond Future | 1            | 1,000,000          | 1,210.07                     | Member | Buy       |
| 17:18:08                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 10,000,000         | 0.00                         | Member | Sell      |
| 17:18:08                          | R186             | On 07/11/2013 |        |           | Bond Future | 1            | 10,000,000         | 12,549.47                    | Member | Buy       |
| <b>Total for R186 Bond Future</b> |                  |               |        |           |             | <b>41</b>    | <b>731,400,000</b> | <b>455,522.28</b>            |        |           |
| 10:32:09                          | R197             | On 07/11/2013 |        |           | Bond Future | 1            | 5,100,000          | 0.00                         | Member | Sell      |
| 10:32:09                          | R197             | On 07/11/2013 |        |           | Bond Future | 1            | 5,100,000          | 14,179.59                    | Client | Buy       |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Nominal Value Trade R(000's) | Type   | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|------------------------------|--------|-----------|
| <b>Total for R197 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>10,200,000</b>    | <b>14,179.59</b>             |        |           |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 12,300,000           | 12,553.15                    | Member | Buy       |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 11,500,000           | 11,736.68                    | Member | Buy       |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 351,500,000          | 0.00                         | Client | Sell      |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 4,900,000            | 5,000.85                     | Member | Buy       |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 12,300,000           | 0.00                         | Client | Sell      |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 17,900,000           | 18,268.40                    | Member | Buy       |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 17,900,000           | 0.00                         | Client | Sell      |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 11,500,000           | 0.00                         | Client | Sell      |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 351,500,000          | 358,734.19                   | Member | Buy       |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 251,700,000          | 256,880.21                   | Member | Buy       |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 251,700,000          | 0.00                         | Client | Sell      |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 1,900,000            | 1,939.10                     | Member | Buy       |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 1,900,000            | 0.00                         | Client | Sell      |
| 14:43:52                          | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 4,900,000            | 0.00                         | Client | Sell      |
| <b>Total for R207 Bond Future</b> |                  |               |        |           |             | <b>14</b>    | <b>1,303,400,000</b> | <b>665,112.57</b>            |        |           |
| 14:20:17                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 427,300,000          | 416,879.78                   | Member | Buy       |
| 14:20:17                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 427,300,000          | 0.00                         | Member | Sell      |
| 14:35:57                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 427,300,000          | 416,879.78                   | Member | Buy       |
| 14:35:57                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 8,500,000            | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 3,000,000            | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 34,300,000           | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 130,800,000          | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 2,800,000            | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 9,100,000            | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 28,800,000           | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 11,800,000           | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 3,900,000            | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 15,500,000           | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 4,600,000            | 0.00                         | Client | Sell      |
| 14:40:25                          | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 19,400,000           | 0.00                         | Client | Sell      |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Nominal Value Trade R(000's)Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|----------------------------------|-----------|
| 14:40:25                               | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 129,400,000          | 0.00 Client                      | Sell      |
| 14:40:25                               | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 12,000,000           | 0.00 Client                      | Sell      |
| 14:40:25                               | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 13,400,000           | 0.00 Client                      | Sell      |
| <b>Total for R208 Bond Future</b>      |                  |               |        |           |             | <b>18</b>    | <b>1,709,200,000</b> | <b>833,759.55</b>                |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>80</b>    | <b>4,001,800,000</b> | <b>2,109,434.81</b>              |           |