



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 27/08/2013

| 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 |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|--------------------------------------|--------------|
| 11:01:49                          | R157             | On 07/11/2013 |        |              | Bond Future | 1               | 2,000,000         | 0.00 Member                          | Sell         |
| 11:01:49                          | R157             | On 07/11/2013 |        |              | Bond Future | 1               | 2,000,000         | 2,277.86 Client                      | Buy          |
| 17:37:59                          | R157             | On 07/11/2013 |        |              | Bond Future | 1               | 6,100,000         | 6,942.43 Member                      | Buy          |
| 17:37:59                          | R157             | On 07/11/2013 |        |              | Bond Future | 1               | 6,100,000         | 0.00 Client                          | Sell         |
| <b>Total for R157 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>16,200,000</b> | <b>9,220.30</b>                      |              |
| 17:37:59                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 8,100,000         | 0.00 Client                          | Sell         |
| 17:37:59                          | R186             | On 07/11/2013 |        |              | Bond Future | 1               | 8,100,000         | 9,621.33 Member                      | Buy          |
| <b>Total for R186 Bond Future</b> |                  |               |        |              |             | <b>2</b>        | <b>16,200,000</b> | <b>9,621.33</b>                      |              |
| 15:13:22                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 149,600,000       | 0.00 Member                          | Sell         |
| 15:13:22                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 15,400,000        | 0.00 Member                          | Sell         |
| 15:13:22                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 15,400,000        | 14,273.01 Member                     | Buy          |
| 15:13:22                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 1,400,000         | 1,297.55 Client                      | Buy          |
| 15:46:25                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 2,600,000         | 2,409.73 Client                      | Buy          |
| 15:46:25                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 23,800,000        | 22,058.29 Client                     | Buy          |
| 15:46:25                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 11,000,000        | 10,195.01 Client                     | Buy          |
| 15:46:25                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 9,200,000         | 8,526.73 Client                      | Buy          |
| 15:46:25                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 49,200,000        | 45,599.49 Client                     | Buy          |
| 15:46:25                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 10,000,000        | 9,268.19 Client                      | Buy          |
| 15:46:25                          | R2037            | On 07/11/2013 |        |              | Bond Future | 1               | 40,700,000        | 37,721.53 Client                     | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Nominal Value Trade R(000's) | Type   | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|------------------------------|--------|----------|
| 15:46:25                           | R2037            | On 07/11/2013 |        |           | Bond Future | 1            | 1,500,000          | 1,390.23                     | Client | Buy      |
| 15:46:25                           | R2037            | On 07/11/2013 |        |           | Bond Future | 1            | 200,000            | 185.36                       | Client | Buy      |
| 16:38:23                           | R2037            | On 07/11/2013 |        |           | Bond Future | 1            | 15,400,000         | 0.00                         | Member | Sell     |
| 16:38:23                           | R2037            | On 07/11/2013 |        |           | Bond Future | 1            | 9,700,000          | 8,990.14                     | Client | Buy      |
| 17:30:04                           | R2037            | On 07/11/2013 |        |           | Bond Future | 1            | 1,400,000          | 1,297.55                     | Client | Buy      |
| 17:30:04                           | R2037            | On 07/11/2013 |        |           | Bond Future | 1            | 4,300,000          | 3,985.32                     | Client | Buy      |
| <b>Total for R2037 Bond Future</b> |                  |               |        |           |             | <b>17</b>    | <b>360,800,000</b> | <b>167,198.13</b>            |        |          |
| 17:37:59                           | R204             | On 07/11/2013 |        |           | Bond Future | 1            | 14,500,000         | 0.00                         | Client | Sell     |
| 17:37:59                           | R204             | On 07/11/2013 |        |           | Bond Future | 1            | 14,500,000         | 15,110.89                    | Member | Buy      |
| <b>Total for R204 Bond Future</b>  |                  |               |        |           |             | <b>2</b>     | <b>29,000,000</b>  | <b>15,110.89</b>             |        |          |
| 17:37:59                           | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 8,500,000          | 8,385.02                     | Member | Buy      |
| 17:37:59                           | R207             | On 07/11/2013 |        |           | Bond Future | 1            | 8,500,000          | 0.00                         | Client | Sell     |
| <b>Total for R207 Bond Future</b>  |                  |               |        |           |             | <b>2</b>     | <b>17,000,000</b>  | <b>8,385.02</b>              |        |          |
| 17:37:59                           | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 6,100,000          | 5,676.57                     | Member | Buy      |
| 17:37:59                           | R208             | On 07/11/2013 |        |           | Bond Future | 1            | 6,100,000          | 0.00                         | Client | Sell     |
| <b>Total for R208 Bond Future</b>  |                  |               |        |           |             | <b>2</b>     | <b>12,200,000</b>  | <b>5,676.57</b>              |        |          |
| 13:38:48                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 56,800,000         | 0.00                         | Member | Sell     |
| 13:38:48                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 556,200,000        | 0.00                         | Member | Sell     |
| 13:38:48                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 56,800,000         | 47,066.33                    | Member | Buy      |
| 13:38:48                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 500,000            | 414.32                       | Client | Buy      |
| 14:32:20                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 9,500,000          | 7,872.01                     | Client | Buy      |
| 14:32:20                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 41,000,000         | 33,973.94                    | Client | Buy      |
| 14:32:20                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 88,400,000         | 73,251.12                    | Client | Buy      |
| 14:32:20                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 34,200,000         | 28,339.23                    | Client | Buy      |
| 14:32:20                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 183,000,000        | 151,639.77                   | Client | Buy      |
| 14:32:20                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 5,800,000          | 4,806.07                     | Client | Buy      |
| 14:32:20                           | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 5,200,000          | 4,308.89                     | Client | Buy      |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Nominal Value Trade R(000's) | Type   | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|------------------------------|--------|----------|
| 14:32:20                          | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 200,000              | 165.73                       | Client | Buy      |
| 14:32:20                          | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 151,200,000          | 125,289.25                   | Client | Buy      |
| 14:32:20                          | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 37,200,000           | 30,825.13                    | Client | Buy      |
| 16:38:15                          | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 56,800,000           | 0.00                         | Member | Sell     |
| 16:38:15                          | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 15,800,000           | 13,092.40                    | Client | Buy      |
| 17:31:34                          | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 5,100,000            | 4,226.03                     | Client | Buy      |
| 17:31:34                          | R213             | On 07/11/2013 |        |           | Bond Future | 1            | 35,900,000           | 29,747.91                    | Client | Buy      |
| <b>Total for R213 Bond Future</b> |                  |               |        |           |             | <b>18</b>    | <b>1,339,600,000</b> | <b>555,018.12</b>            |        |          |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 200,000              | 188.25                       | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 6,500,000            | 0.00                         | Member | Sell     |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 7,200,000            | 0.00                         | Member | Sell     |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 46,400,000           | 43,672.84                    | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 228,300,000          | 0.00                         | Member | Sell     |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 42,700,000           | 0.00                         | Member | Sell     |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 188,600,000          | 177,515.04                   | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 46,400,000           | 0.00                         | Member | Sell     |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 7,200,000            | 6,776.82                     | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 51,200,000           | 0.00                         | Member | Sell     |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 228,300,000          | 214,881.67                   | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 11,900,000           | 11,200.58                    | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 110,200,000          | 0.00                         | Member | Sell     |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 188,600,000          | 0.00                         | Member | Sell     |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 51,200,000           | 48,190.72                    | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 200,000              | 0.00                         | Member | Sell     |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 110,200,000          | 103,723.00                   | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 6,500,000            | 6,117.96                     | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 42,700,000           | 40,190.31                    | Client | Buy      |
| 15:02:08                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 11,900,000           | 0.00                         | Member | Sell     |
| 15:02:09                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 76,200,000           | 71,721.35                    | Member | Buy      |
| 15:02:09                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 600,000              | 564.74                       | Client | Buy      |
| 15:02:09                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 600,000              | 0.00                         | Member | Sell     |
| 15:02:09                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 76,200,000           | 0.00                         | Member | Sell     |
| 16:38:20                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 76,200,000           | 0.00                         | Member | Sell     |
| 16:38:20                          | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 50,000,000           | 47,061.25                    | Client | Buy      |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Nominal Value Trade R(000's) | Type   | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|------------------------------|--------|-----------|
| 17:32:44                               | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 19,800,000           | 18,636.26                    | Client | Buy       |
| 17:32:44                               | R248             | On 07/11/2013 |        |           | Bond Future | 1            | 6,400,000            | 6,023.84                     | Client | Buy       |
| <b>Total for R248 Bond Future</b>      |                  |               |        |           |             | <b>28</b>    | <b>1,692,400,000</b> | <b>796,464.60</b>            |        |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>75</b>    | <b>3,483,400,000</b> | <b>1,566,694.93</b>          |        |           |