



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 29/08/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
9:57:35	R157	On 07/11/2013			Bond Future	1	12,300,000	0.00 Member	Sell
9:57:35	R157	On 07/11/2013			Bond Future	1	12,000,000	13,631.34 Client	Buy
10:46:17	R157	On 07/11/2013			Bond Future	1	300,000	340.78 Client	Buy
13:28:32	R157	On 06/02/2014			Bond Future	1	2,000,000	0.00 Member	Sell
13:28:32	R157	On 06/02/2014			Bond Future	1	2,000,000	2,301.80 Client	Buy
Total for R157 Bond Future						5	28,600,000	16,273.91	
9:34:28	R186	On 07/11/2013			Bond Future	1	168,700,000	0.00 Member	Sell
9:34:28	R186	On 07/11/2013			Bond Future	1	20,000,000	23,746.26 Client	Buy
9:49:44	R186	On 07/11/2013			Bond Future	1	700,000	831.12 Client	Buy
9:49:44	R186	On 07/11/2013			Bond Future	1	19,000,000	22,558.95 Client	Buy
9:49:45	R186	On 07/11/2013			Bond Future	1	8,000,000	9,498.50 Client	Buy
9:49:45	R186	On 07/11/2013			Bond Future	1	1,000,000	1,187.31 Client	Buy
9:49:45	R186	On 07/11/2013			Bond Future	1	110,000,000	130,604.44 Client	Buy
9:49:45	R186	On 07/11/2013			Bond Future	1	10,000,000	11,873.13 Client	Buy
Total for R186 Bond Future						8	337,400,000	200,299.72	
10:57:34	R203	On 07/11/2013			Bond Future	1	5,200,000	5,380.08 Member	Buy
10:57:34	R203	On 07/11/2013			Bond Future	1	5,200,000	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
Total for R203 Bond Future						2	10,400,000	5,380.08		
10:44:22	R209	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
10:47:13	R209	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
10:47:13	R209	On 06/02/2014			Bond Future	1	20,000,000	14,632.14	Client	Buy
Total for R209 Bond Future						3	40,000,000	14,632.14		
9:34:28	R213	On 07/11/2013			Bond Future	1	3,000,000	0.00	Member	Sell
9:34:28	R213	On 07/11/2013			Bond Future	1	1,000,000	827.88	Client	Buy
9:50:09	R213	On 07/11/2013			Bond Future	1	2,000,000	1,655.75	Client	Buy
14:48:01	R213	On 07/11/2013			Bond Future	1	9,400,000	0.00	Member	Sell
14:48:01	R213	On 07/11/2013			Bond Future	1	109,100,000	0.00	Member	Sell
14:48:01	R213	On 07/11/2013			Bond Future	1	9,400,000	7,792.32	Member	Buy
14:48:01	R213	On 07/11/2013			Bond Future	1	1,100,000	911.87	Client	Buy
14:51:48	R213	On 07/11/2013			Bond Future	1	1,100,000	911.87	Client	Buy
14:51:48	R213	On 07/11/2013			Bond Future	1	1,900,000	1,575.04	Client	Buy
14:51:48	R213	On 07/11/2013			Bond Future	1	48,000,000	39,790.55	Client	Buy
14:51:48	R213	On 07/11/2013			Bond Future	1	7,600,000	6,300.17	Client	Buy
14:51:48	R213	On 07/11/2013			Bond Future	1	30,700,000	25,449.37	Client	Buy
14:51:48	R213	On 07/11/2013			Bond Future	1	100,000	82.90	Client	Buy
14:51:48	R213	On 07/11/2013			Bond Future	1	100,000	82.90	Client	Buy
14:51:48	R213	On 07/11/2013			Bond Future	1	18,500,000	15,335.94	Client	Buy
15:08:12	R213	On 07/11/2013			Bond Future	1	9,400,000	0.00	Member	Sell
15:08:12	R213	On 07/11/2013			Bond Future	1	5,100,000	4,227.75	Client	Buy
16:32:49	R213	On 07/11/2013			Bond Future	1	1,100,000	911.87	Client	Buy
16:32:50	R213	On 07/11/2013			Bond Future	1	3,200,000	2,652.70	Client	Buy
Total for R213 Bond Future						19	261,800,000	108,508.87		
15:03:34	R248	On 07/11/2013			Bond Future	1	14,300,000	13,464.99	Member	Buy
15:03:34	R248	On 07/11/2013			Bond Future	1	46,100,000	0.00	Member	Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	71,900,000	0.00	Member	Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	46,100,000	43,408.11	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	27,700,000	0.00	Member	Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	2,900,000	2,730.66	Client	Buy
15:03:34	R248	On 07/11/2013			Bond Future	1	11,500,000	10,828.49	Client	Buy
15:03:34	R248	On 07/11/2013			Bond Future	1	11,500,000	0.00	Member	Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	27,700,000	26,082.53	Client	Buy
15:03:34	R248	On 07/11/2013			Bond Future	1	200,000	0.00	Member	Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	2,900,000	0.00	Member	Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	71,900,000	67,701.58	Client	Buy
15:03:34	R248	On 07/11/2013			Bond Future	1	1,700,000	1,600.73	Client	Buy
15:03:34	R248	On 07/11/2013			Bond Future	1	1,700,000	0.00	Member	Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	1,500,000	1,412.41	Client	Buy
15:03:34	R248	On 07/11/2013			Bond Future	1	200,000	188.32	Client	Buy
15:03:34	R248	On 07/11/2013			Bond Future	1	200,000	188.32	Client	Buy
15:03:34	R248	On 07/11/2013			Bond Future	1	200,000	0.00	Member	Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	14,300,000	0.00	Member	Sell
15:03:34	R248	On 07/11/2013			Bond Future	1	1,500,000	0.00	Member	Sell
15:52:49	R248	On 07/11/2013			Bond Future	1	14,300,000	0.00	Member	Sell
15:52:49	R248	On 07/11/2013			Bond Future	1	7,800,000	7,344.54	Client	Buy
16:33:53	R248	On 07/11/2013			Bond Future	1	4,900,000	4,613.88	Client	Buy
16:33:53	R248	On 07/11/2013			Bond Future	1	1,600,000	1,506.57	Client	Buy
Total for R248 Bond Future						24	384,600,000	181,071.12		
Grand Total for all Instruments						61	1,062,800,000	526,165.84		