



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 26/09/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
15:28:25	R023	On 07/11/2013			Bond Future	1	2,000,000	0.00 Client	Sell
15:28:25	R023	On 07/11/2013			Bond Future	1	120,000,000	122,740.43 Member	Buy
17:23:59	R023	On 07/11/2013			Bond Future	1	800,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	2,800,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	1,100,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	300,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	200,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	700,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	2,300,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	66,000,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	41,400,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	500,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	400,000	0.00 Client	Sell
17:23:59	R023	On 07/11/2013			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R023 Bond Future						14	240,000,000	122,740.43	
16:01:31	R157	On 06/02/2014			Bond Future	1	2,000,000	2,327.24 Member	Buy
16:01:31	R157	On 06/02/2014			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R157 Bond Future						2	4,000,000	2,327.24	
9:52:08	R186	On 07/11/2013			Bond Future	1	20,000,000	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
9:52:08	R186	On 07/11/2013			Bond Future	1	4,000,000	4,975.92 Client	Buy
10:24:53	R186	On 07/11/2013			Bond Future	1	50,000,000	0.00 Member	Sell
10:24:53	R186	On 07/11/2013			Bond Future	1	50,000,000	62,616.35 Member	Buy
10:39:15	R186	On 07/11/2013			Bond Future	1	2,300,000	0.00 Client	Sell
10:39:15	R186	On 07/11/2013			Bond Future	1	50,000,000	62,616.35 Member	Buy
11:19:21	R186	On 07/11/2013			Bond Future	1	13,800,000	0.00 Client	Sell
11:19:21	R186	On 07/11/2013			Bond Future	1	500,000	0.00 Client	Sell
11:19:21	R186	On 07/11/2013			Bond Future	1	14,400,000	0.00 Client	Sell
11:19:21	R186	On 07/11/2013			Bond Future	1	9,500,000	0.00 Client	Sell
11:19:21	R186	On 07/11/2013			Bond Future	1	1,000,000	0.00 Client	Sell
11:19:21	R186	On 07/11/2013			Bond Future	1	5,800,000	0.00 Client	Sell
11:19:21	R186	On 07/11/2013			Bond Future	1	2,700,000	0.00 Client	Sell
11:54:42	R186	On 07/11/2013			Bond Future	1	16,000,000	19,903.70 Client	Buy
Total for R186 Bond Future						14	240,000,000	150,112.31	
15:40:58	R204	On 07/11/2013			Bond Future	1	64,000,000	0.00 Member	Sell
15:40:58	R204	On 07/11/2013			Bond Future	1	64,000,000	68,738.75 Member	Buy
Total for R204 Bond Future						2	128,000,000	68,738.75	
Grand Total for all Instruments						32	612,000,000	343,918.73	