



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 10/01/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:44:37	R157	On 07/02/2013		Bond Future	1	55,600,000	0.00	Client	Sell
15:44:37	R157	On 07/02/2013		Bond Future	1	4,400,000	55,029.51	Client	Buy
15:44:37	R157	On 07/02/2013		Bond Future	1	76,500,000	956,763.09	Member	Buy
15:44:37	R157	On 07/02/2013		Bond Future	1	4,400,000	0.00	Member	Sell
15:51:30	R157	On 07/02/2013		Bond Future	1	2,200,000	0.00	Client	Sell
15:51:30	R157	On 07/02/2013		Bond Future	1	18,700,000	0.00	Client	Sell
16:01:18	R157	On 07/02/2013		Bond Future	1	72,100,000	0.00	Member	Sell
16:01:18	R157	On 07/02/2013		Bond Future	1	72,100,000	901,733.57	Member	Buy
Total for R157 Bond Future					8	306,000,000	1,913,526.17		
8:43:06	R186	On 07/02/2013		Bond Future	1	25,000,000	0.00	Member	Sell
8:43:06	R186	On 07/02/2013		Bond Future	1	20,000,000	261,296.62	Member	Buy
9:50:16	R186	On 07/02/2013		Bond Future	1	2,000,000	0.00	Member	Sell
9:50:16	R186	On 07/02/2013		Bond Future	1	2,000,000	26,267.59	Client	Buy
9:59:27	R186	On 07/02/2013		Bond Future	1	100,000	1,312.16	Member	Buy
10:56:42	R186	On 07/02/2013		Bond Future	1	100,000	0.00	Client	Sell
11:39:29	R186	On 02/05/2013		Bond Future	1	500,000	0.00	Member	Sell
11:39:29	R186	On 02/05/2013		Bond Future	1	500,000	6,623.87	Member	Buy
11:40:30	R186	On 02/05/2013		Bond Future	1	500,000	0.00	Member	Sell
11:40:30	R186	On 02/05/2013		Bond Future	1	500,000	6,614.14	Member	Buy
11:45:14	R186	On 07/02/2013		Bond Future	1	6,000,000	0.00	Member	Sell
11:45:14	R186	On 07/02/2013		Bond Future	1	6,000,000	78,686.45	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:21:59	R186	On 07/02/2013			Bond Future	1	5,000,000	65,310.99	Member	Buy
12:39:17	R186	On 07/02/2013			Bond Future	1	800,000	0.00	Client	Sell
12:39:17	R186	On 07/02/2013			Bond Future	1	25,000,000	326,607.50	Member	Buy
13:52:11	R186	On 07/02/2013			Bond Future	1	5,000,000	0.00	Client	Sell
13:52:11	R186	On 07/02/2013			Bond Future	1	2,500,000	0.00	Client	Sell
13:52:11	R186	On 07/02/2013			Bond Future	1	5,900,000	0.00	Client	Sell
13:52:11	R186	On 07/02/2013			Bond Future	1	6,200,000	0.00	Client	Sell
13:52:11	R186	On 07/02/2013			Bond Future	1	400,000	0.00	Client	Sell
13:52:11	R186	On 07/02/2013			Bond Future	1	100,000	0.00	Client	Sell
13:52:11	R186	On 07/02/2013			Bond Future	1	3,200,000	0.00	Client	Sell
13:52:11	R186	On 07/02/2013			Bond Future	1	900,000	0.00	Client	Sell
16:17:52	R186	On 07/02/2013	7.50	Call	Bond Future	1	5,000,000	0.00	Member	Sell
16:17:52	R186	On 07/02/2013	7.50	Call	Bond Future	1	5,000,000	0.00	Member	Buy
Total for R186 Bond Future						25	128,200,000	772,719.31		
16:05:22	R197	On 07/02/2013			Bond Future	1	3,500,000	100,533.65	Client	Buy
16:05:22	R197	On 07/02/2013			Bond Future	1	3,500,000	0.00	Client	Sell
Total for R197 Bond Future						2	7,000,000	100,533.65		
12:43:16	R203	On 07/11/2013	5.71	Call	Bond Future	1	1,500,000	0.00	Member	Sell
13:17:51	R203	On 07/11/2013	5.71	Call	Bond Future	1	1,500,000	0.00	Client	Buy
Total for R203 Bond Future						2	3,000,000	0.00		
11:45:14	R204	On 07/02/2013			Bond Future	1	41,000,000	456,408.31	Member	Buy
11:45:14	R204	On 07/02/2013			Bond Future	1	11,000,000	0.00	Client	Sell
12:22:21	R204	On 07/02/2013			Bond Future	1	30,000,000	0.00	Client	Sell
Total for R204 Bond Future						3	82,000,000	456,408.31		
11:45:14	R207	On 07/02/2013			Bond Future	1	26,500,000	282,813.06	Member	Buy
11:45:14	R207	On 07/02/2013			Bond Future	1	26,500,000	0.00	Member	Sell
11:45:14	R207	On 07/02/2013			Bond Future	1	6,500,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
11:45:14	R207	On 07/02/2013			Bond Future	1	300,000	3,201.66	Client	Buy
12:26:49	R207	On 07/02/2013			Bond Future	1	20,000,000	0.00	Client	Sell
12:29:17	R207	On 07/02/2013			Bond Future	1	5,600,000	59,764.27	Client	Buy
12:29:17	R207	On 07/02/2013			Bond Future	1	100,000	1,067.22	Client	Buy
12:29:17	R207	On 07/02/2013			Bond Future	1	100,000	1,067.22	Client	Buy
12:29:17	R207	On 07/02/2013			Bond Future	1	300,000	3,201.66	Client	Buy
12:29:17	R207	On 07/02/2013			Bond Future	1	100,000	1,067.22	Client	Buy
12:29:17	R207	On 07/02/2013			Bond Future	1	6,400,000	68,302.02	Client	Buy
12:29:17	R207	On 07/02/2013			Bond Future	1	3,200,000	34,151.01	Client	Buy
12:29:17	R207	On 07/02/2013			Bond Future	1	400,000	4,268.88	Client	Buy
12:29:17	R207	On 07/02/2013			Bond Future	1	7,700,000	82,175.87	Client	Buy
12:29:18	R207	On 07/02/2013			Bond Future	1	2,300,000	24,546.04	Client	Buy
Total for R207 Bond Future						15	106,000,000	565,626.12		
11:45:14	R209	On 07/02/2013			Bond Future	1	5,000,000	0.00	Member	Sell
11:45:14	R209	On 07/02/2013			Bond Future	1	5,000,000	42,269.89	Client	Buy
Total for R209 Bond Future						2	10,000,000	42,269.89		
16:05:22	R210	On 07/02/2013			Bond Future	1	2,500,000	0.00	Member	Sell
16:05:22	R210	On 07/02/2013			Bond Future	1	2,500,000	41,661.50	Client	Buy
Total for R210 Bond Future						2	5,000,000	41,661.50		
Grand Total for all Instruments						59	647,200,000	3,892,744.95		