



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 24/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	90,000	40,047.30 Member	Buy
14:27:48	ALBI	On 07/11/2013			Index Future	1	80,000	0.00 Client	Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	120,000	0.00 Client	Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	20,000	8,899.40 Member	Buy
14:27:48	ALBI	On 07/11/2013			Index Future	1	330,000	0.00 Client	Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	30,000	0.00 Client	Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	30,000	13,349.10 Member	Buy
14:27:48	ALBI	On 07/11/2013			Index Future	1	110,000	48,946.70 Member	Buy
14:27:48	ALBI	On 07/11/2013			Index Future	1	330,000	146,840.10 Member	Buy
14:27:48	ALBI	On 07/11/2013			Index Future	1	30,000	0.00 Client	Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	90,000	0.00 Client	Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	40,000	17,798.80 Member	Buy
14:27:48	ALBI	On 07/11/2013			Index Future	1	30,000	13,349.10 Member	Buy
14:27:48	ALBI	On 07/11/2013			Index Future	1	40,000	0.00 Client	Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	110,000	0.00 Client	Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	20,000	0.00 Client	Sell
14:27:48	ALBI	On 07/11/2013			Index Future	1	120,000	53,396.40 Member	Buy
14:27:48	ALBI	On 07/11/2013			Index Future	1	80,000	35,597.60 Member	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	90,000	0.00 Member	Sell
14:27:48	ALBI	On 08/05/2014			Index Future	1	330,000	0.00 Member	Sell
14:27:48	ALBI	On 08/05/2014			Index Future	1	20,000	0.00 Member	Sell
14:27:48	ALBI	On 08/05/2014			Index Future	1	80,000	0.00 Member	Sell
14:27:48	ALBI	On 08/05/2014			Index Future	1	40,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
14:27:48	ALBI	On 08/05/2014			Index Future	1	110,000	0.00	Member	Sell
14:27:48	ALBI	On 08/05/2014			Index Future	1	30,000	0.00	Member	Sell
14:27:48	ALBI	On 08/05/2014			Index Future	1	30,000	13,719.57	Client	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	80,000	36,585.52	Client	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	20,000	9,146.38	Client	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	330,000	150,915.27	Client	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	90,000	41,158.71	Client	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	40,000	18,292.76	Client	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	30,000	0.00	Member	Sell
14:27:48	ALBI	On 08/05/2014			Index Future	1	120,000	54,878.28	Client	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	30,000	13,719.57	Client	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	110,000	50,305.09	Client	Buy
14:27:48	ALBI	On 08/05/2014			Index Future	1	120,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>						<b>36</b>	<b>3,400,000</b>	<b>766,945.65</b>		
8:56:22	GOVI	On 06/02/2014			GOVI	1	10,000	4,500.05	Client	Buy
8:56:22	GOVI	On 06/02/2014			GOVI	1	10,000	0.00	Client	Sell
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>4,500.05</b>		
8:27:44	R186	On 07/11/2013			Bond Future	1	5,000,000	6,294.21	Member	Buy
8:27:44	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Client	Sell
8:33:10	R186	On 07/11/2013			Bond Future	1	5,000,000	6,294.21	Client	Buy
8:33:10	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Member	Sell
9:17:21	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Member	Sell
9:17:21	R186	On 07/11/2013			Bond Future	1	5,000,000	6,294.21	Member	Buy
9:17:26	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
9:17:26	R186	On 06/02/2014			Bond Future	1	10,000,000	12,322.68	Member	Buy
9:22:40	R186	On 07/11/2013			Bond Future	1	5,000,000	6,294.21	Client	Buy
9:22:40	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Member	Sell
9:25:29	R186	On 07/11/2013			Bond Future	1	5,000,000	6,294.21	Member	Buy
9:25:29	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Client	Sell
14:06:36	R186	On 06/02/2014			Bond Future	1	5,000,000	0.00	Member	Sell
14:06:36	R186	On 06/02/2014			Bond Future	1	25,000,000	30,795.18	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
15:08:19	R186	On 06/02/2014			Bond Future	1	5,000,000	0.00	Client	Sell
15:08:19	R186	On 06/02/2014			Bond Future	1	20,000,000	0.00	Member	Sell
15:08:19	R186	On 06/02/2014			Bond Future	1	20,000,000	0.00	Client	Sell
15:08:19	R186	On 06/02/2014			Bond Future	1	5,000,000	6,159.04	Member	Buy
15:08:19	R186	On 06/02/2014			Bond Future	1	20,000,000	24,636.14	Member	Buy
15:41:19	R186	On 07/11/2013			Bond Future	1	54,000,000	68,294.19	Member	Buy
15:41:19	R186	On 08/05/2014			Bond Future	1	54,000,000	0.00	Member	Sell
15:41:19	R186	On 08/05/2014			Bond Future	1	8,000,000	9,964.66	Member	Buy
15:41:19	R186	On 07/11/2013			Bond Future	1	8,000,000	0.00	Member	Sell
15:43:04	R186	On 07/11/2013			Bond Future	1	6,000,000	7,588.24	Member	Buy
15:43:04	R186	On 07/11/2013			Bond Future	1	8,000,000	10,117.66	Member	Buy
15:43:04	R186	On 07/11/2013			Bond Future	1	30,000,000	0.00	Client	Sell
15:43:04	R186	On 07/11/2013			Bond Future	1	10,000,000	0.00	Member	Sell
15:43:04	R186	On 07/11/2013			Bond Future	1	6,000,000	0.00	Member	Sell
15:43:04	R186	On 07/11/2013			Bond Future	1	6,000,000	0.00	Client	Sell
15:43:04	R186	On 07/11/2013			Bond Future	1	10,000,000	0.00	Client	Sell
15:43:04	R186	On 07/11/2013			Bond Future	1	10,000,000	12,647.07	Member	Buy
15:43:04	R186	On 07/11/2013			Bond Future	1	30,000,000	37,941.22	Member	Buy
15:43:04	R186	On 07/11/2013			Bond Future	1	30,000,000	0.00	Member	Sell
15:43:04	R186	On 07/11/2013			Bond Future	1	8,000,000	0.00	Client	Sell
15:43:44	R186	On 08/05/2014			Bond Future	1	30,000,000	37,367.49	Member	Buy
15:43:44	R186	On 08/05/2014			Bond Future	1	10,000,000	12,455.83	Member	Buy
15:43:44	R186	On 08/05/2014			Bond Future	1	6,000,000	7,473.50	Member	Buy
15:43:44	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
15:43:44	R186	On 08/05/2014			Bond Future	1	6,000,000	7,473.50	Client	Buy
15:43:44	R186	On 08/05/2014			Bond Future	1	10,000,000	12,455.83	Client	Buy
15:43:44	R186	On 08/05/2014			Bond Future	1	8,000,000	9,964.66	Client	Buy
15:43:44	R186	On 08/05/2014			Bond Future	1	8,000,000	0.00	Member	Sell
15:43:44	R186	On 08/05/2014			Bond Future	1	30,000,000	37,367.49	Client	Buy
15:43:44	R186	On 08/05/2014			Bond Future	1	30,000,000	0.00	Member	Sell
15:43:44	R186	On 08/05/2014			Bond Future	1	6,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>45</b>	<b>602,000,000</b>	<b>376,495.44</b>		
11:38:21	R213	On 07/11/2013			Bond Future	1	439,100,000	392,814.25	Member	Buy
11:38:21	R213	On 07/11/2013			Bond Future	1	4,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
11:55:07	R213	On 07/11/2013			Bond Future	1	7,000,000	0.00	Member	Sell
11:55:07	R213	On 07/11/2013			Bond Future	1	49,000,000	43,834.89	Member	Buy
11:55:07	R213	On 07/11/2013			Bond Future	1	7,000,000	6,262.13	Member	Buy
11:55:07	R213	On 07/11/2013			Bond Future	1	3,000,000	0.00	Client	Sell
11:55:07	R213	On 07/11/2013			Bond Future	1	248,000,000	221,858.20	Member	Buy
11:55:07	R213	On 07/11/2013			Bond Future	1	248,000,000	0.00	Client	Sell
11:55:07	R213	On 07/11/2013			Bond Future	1	49,000,000	0.00	Client	Sell
11:55:07	R213	On 07/11/2013			Bond Future	1	49,000,000	0.00	Member	Sell
11:55:07	R213	On 07/11/2013			Bond Future	1	248,000,000	0.00	Member	Sell
11:55:07	R213	On 07/11/2013			Bond Future	1	3,000,000	0.00	Member	Sell
11:55:07	R213	On 07/11/2013			Bond Future	1	3,000,000	2,683.77	Member	Buy
11:55:07	R213	On 07/11/2013			Bond Future	1	18,000,000	0.00	Member	Sell
11:55:07	R213	On 07/11/2013			Bond Future	1	7,000,000	0.00	Client	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	4,000,000	0.00	Client	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	24,000,000	21,470.15	Member	Buy
11:55:08	R213	On 07/11/2013			Bond Future	1	24,000,000	0.00	Client	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	18,000,000	0.00	Client	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	41,000,000	36,678.17	Member	Buy
11:55:08	R213	On 07/11/2013			Bond Future	1	41,000,000	0.00	Member	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	39,100,000	0.00	Member	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	6,000,000	5,367.54	Member	Buy
11:55:08	R213	On 07/11/2013			Bond Future	1	39,100,000	34,978.45	Member	Buy
11:55:08	R213	On 07/11/2013			Bond Future	1	41,000,000	0.00	Client	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	4,000,000	3,578.36	Member	Buy
11:55:08	R213	On 07/11/2013			Bond Future	1	24,000,000	0.00	Member	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	6,000,000	0.00	Member	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	6,000,000	0.00	Client	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	39,100,000	0.00	Client	Sell
11:55:08	R213	On 07/11/2013			Bond Future	1	18,000,000	16,102.61	Member	Buy
<b>Total for R213 Bond Future</b>						<b>31</b>	<b>1,756,400,000</b>	<b>785,628.50</b>		
<b>Grand Total for all Instruments</b>						<b>114</b>	<b>2,361,820,000</b>	<b>1,933,569.64</b>		