



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 31/07/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
12:41:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Client	Buy
12:41:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Member	Sell
12:41:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Member	Sell
12:41:31	ALBI	On 07/11/2013			Index Future	1	20,000	8,761.04	Client	Buy
12:41:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Client	Buy
12:41:31	ALBI	On 07/11/2013			Index Future	1	30,000	0.00	Member	Sell
12:41:31	ALBI	On 07/11/2013			Index Future	1	20,000	0.00	Member	Sell
12:41:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Client	Buy
12:41:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Client	Buy
12:41:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Member	Sell
12:41:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Member	Sell
12:41:31	ALBI	On 07/11/2013			Index Future	1	30,000	13,141.56	Client	Buy
12:41:31	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:41:31	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:41:31	ALBI	On 01/08/2013			Index Future	1	20,000	8,514.10	Member	Buy
12:41:31	ALBI	On 01/08/2013			Index Future	1	20,000	0.00	Client	Sell
12:41:31	ALBI	On 01/08/2013			Index Future	1	10,000	4,257.05	Member	Buy
12:41:31	ALBI	On 01/08/2013			Index Future	1	30,000	12,771.15	Member	Buy
12:41:31	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:41:31	ALBI	On 01/08/2013			Index Future	1	10,000	4,257.05	Member	Buy
12:41:31	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:41:31	ALBI	On 01/08/2013			Index Future	1	10,000	4,257.05	Member	Buy
12:41:31	ALBI	On 01/08/2013			Index Future	1	30,000	0.00	Client	Sell

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12:41:31	ALBI	On 01/08/2013			Index Future	1	10,000	4,257.05	Member	Buy
12:41:32	ALBI	On 01/08/2013			Index Future	1	10,000	4,257.05	Member	Buy
12:41:32	ALBI	On 01/08/2013			Index Future	1	10,000	4,257.05	Member	Buy
12:41:32	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:41:32	ALBI	On 01/08/2013			Index Future	1	10,000	0.00	Client	Sell
12:41:32	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Client	Buy
12:41:32	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Member	Sell
12:41:32	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Client	Buy
12:41:32	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Member	Sell
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Member	Buy
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Client	Sell
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Client	Sell
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Member	Buy
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Client	Sell
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Member	Buy
12:44:31	ALBI	On 07/11/2013			Index Future	1	20,000	8,761.04	Member	Buy
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Member	Buy
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Client	Sell
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Client	Sell
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Member	Buy
12:44:31	ALBI	On 07/11/2013			Index Future	1	30,000	0.00	Client	Sell
12:44:31	ALBI	On 07/11/2013			Index Future	1	20,000	0.00	Client	Sell
12:44:31	ALBI	On 07/11/2013			Index Future	1	30,000	13,141.56	Member	Buy
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	4,380.52	Member	Buy
12:44:31	ALBI	On 07/11/2013			Index Future	1	10,000	0.00	Client	Sell
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	4,380.52	Client	Buy
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	4,380.52	Client	Buy
12:44:31	ALBI	On 06/02/2014			Index Future	1	20,000	8,761.04	Client	Buy
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Member	Sell
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Member	Sell
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	4,380.52	Client	Buy
12:44:31	ALBI	On 06/02/2014			Index Future	1	20,000	0.00	Member	Sell
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Member	Sell
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	4,380.52	Client	Buy
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Member	Sell
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	4,380.52	Client	Buy

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12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	0.00 Member	Sell
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	0.00 Member	Sell
12:44:31	ALBI	On 06/02/2014			Index Future	1	10,000	4,380.52 Client	Buy
12:44:31	ALBI	On 06/02/2014			Index Future	1	30,000	0.00 Member	Sell
12:44:31	ALBI	On 06/02/2014			Index Future	1	30,000	13,141.56 Client	Buy
<b>Total for ALBI Index Future</b>						<b>64</b>	<b>880,000</b>	<b>191,384.71</b>	
15:44:08	GOVI	On 06/02/2014			GOVI	1	10,000	0.00 Client	Sell
15:44:08	GOVI	On 06/02/2014			GOVI	1	10,000	4,373.19 Client	Buy
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>4,373.19</b>	
17:20:58	IGOV	On 07/11/2013			Index Future	1	3,200,000	640,771.20 Client	Buy
17:20:58	IGOV	On 01/08/2013			Index Future	1	3,200,000	0.00 Client	Sell
17:20:58	IGOV	On 01/08/2013			Index Future	1	3,200,000	631,833.60 Member	Buy
17:20:58	IGOV	On 07/11/2013			Index Future	1	3,200,000	0.00 Member	Sell
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>12,800,000</b>	<b>1,272,604.80</b>	
12:42:27	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	100,000,000	23,617.50 Member	Buy
12:42:27	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	100,000,000	0.00 Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>2</b>	<b>200,000,000</b>	<b>23,617.50</b>	
12:20:26	R157	On 07/11/2013			Bond Future	1	14,000,000	0.00 Member	Sell
12:20:26	R157	On 07/11/2013			Bond Future	1	14,000,000	16,033.58 Client	Buy
<b>Total for R157 Bond Future</b>						<b>2</b>	<b>28,000,000</b>	<b>16,033.58</b>	
12:20:26	R207	On 07/11/2013			Bond Future	1	5,000,000	0.00 Member	Sell
12:20:26	R207	On 07/11/2013			Bond Future	1	5,000,000	5,058.59 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's) Type	Buy/ Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>10,000,000</b>	<b>5,058.59</b>	
12:20:26	R208	On 07/11/2013			Bond Future	1	10,600,000	0.00 Member	Sell
12:20:26	R208	On 07/11/2013			Bond Future	1	10,600,000	10,152.85 Client	Buy
12:37:00	R208	On 01/08/2013			Bond Future	1	40,700,000	39,798.03 Client	Buy
12:37:00	R208	On 07/11/2013			Bond Future	1	40,700,000	0.00 Client	Sell
12:37:00	R208	On 01/08/2013			Bond Future	1	45,000,000	0.00 Member	Sell
12:37:00	R208	On 07/11/2013			Bond Future	1	45,000,000	43,077.26 Member	Buy
12:42:10	R208	On 01/08/2013			Bond Future	1	4,300,000	4,204.71 Client	Buy
12:43:17	R208	On 07/11/2013			Bond Future	1	4,300,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>8</b>	<b>201,200,000</b>	<b>97,232.85</b>	
13:56:11	R209	On 07/11/2013			Bond Future	1	300,000	223.72 Client	Buy
13:56:11	R209	On 07/11/2013			Bond Future	1	300,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>223.72</b>	
<b>Grand Total for all Instruments</b>						<b>86</b>	<b>453,500,000</b>	<b>1,610,528.95</b>	