



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 12/08/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
11:13:05	ALBI	On 07/11/2013			Index Future	1	70,000	0.00 Client	Sell
11:13:05	ALBI	On 07/11/2013			Index Future	1	70,000	30,238.25 Client	Buy
Total for ALBI Index Future						2	140,000	30,238.25	
11:13:05	GOVI	On 07/11/2013			GOVI	1	30,000	0.00 Client	Sell
11:13:05	GOVI	On 07/11/2013			GOVI	1	30,000	12,955.71 Client	Buy
Total for GOVI GOVI						2	60,000	12,955.71	
14:19:59	R157	On 07/11/2013			Bond Future	1	460,000,000	527,713.89 Client	Buy
14:19:59	R157	On 07/11/2013			Bond Future	1	160,000,000	0.00 Member	Sell
14:19:59	R157	On 07/11/2013			Bond Future	1	380,000,000	0.00 Member	Sell
14:19:59	R157	On 07/11/2013			Bond Future	1	380,000,000	435,937.56 Client	Buy
14:19:59	R157	On 07/11/2013			Bond Future	1	160,000,000	183,552.66 Client	Buy
14:19:59	R157	On 07/11/2013			Bond Future	1	460,000,000	0.00 Member	Sell
Total for R157 Bond Future						6	2,000,000,000	1,147,204.10	
14:19:59	R186	On 07/11/2013			Bond Future	1	460,000,000	561,026.95 Member	Buy
14:19:59	R186	On 07/11/2013			Bond Future	1	380,000,000	0.00 Client	Sell
14:19:59	R186	On 07/11/2013			Bond Future	1	160,000,000	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
14:19:59	R186	On 07/11/2013			Bond Future	1	460,000,000	0.00	Client	Sell
14:19:59	R186	On 07/11/2013			Bond Future	1	160,000,000	195,139.81	Member	Buy
14:19:59	R186	On 07/11/2013			Bond Future	1	380,000,000	463,457.04	Member	Buy
14:34:27	R186	On 07/11/2013			Bond Future	1	3,900,000	4,746.84	Client	Buy
14:34:27	R186	On 07/11/2013			Bond Future	1	3,900,000	0.00	Member	Sell
Total for R186 Bond Future						8	2,007,800,000	1,224,370.64		
14:20:00	R203	On 07/11/2013			Bond Future	1	240,000,000	253,808.86	Client	Buy
14:20:00	R203	On 07/11/2013			Bond Future	1	690,000,000	729,700.46	Client	Buy
14:20:00	R203	On 07/11/2013			Bond Future	1	570,000,000	0.00	Member	Sell
14:20:00	R203	On 07/11/2013			Bond Future	1	570,000,000	602,796.03	Client	Buy
14:20:00	R203	On 07/11/2013			Bond Future	1	240,000,000	0.00	Member	Sell
14:20:00	R203	On 07/11/2013			Bond Future	1	690,000,000	0.00	Member	Sell
Total for R203 Bond Future						6	3,000,000,000	1,586,305.35		
14:20:00	R204	On 07/11/2013			Bond Future	1	570,000,000	608,360.72	Member	Buy
14:20:00	R204	On 07/11/2013			Bond Future	1	570,000,000	0.00	Client	Sell
14:20:00	R204	On 07/11/2013			Bond Future	1	690,000,000	0.00	Client	Sell
14:20:00	R204	On 07/11/2013			Bond Future	1	240,000,000	256,151.88	Member	Buy
14:20:00	R204	On 07/11/2013			Bond Future	1	690,000,000	736,436.66	Member	Buy
14:20:00	R204	On 07/11/2013			Bond Future	1	240,000,000	0.00	Client	Sell
Total for R204 Bond Future						6	3,000,000,000	1,600,949.25		
Grand Total for all Instruments						30	10,008,000,000	5,602,023.30		