



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 27/09/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's) Type	Buy/ Sell
12:26:23	ALBI	On 07/11/2013			Index Future	1	30,000	0.00 Member	Sell
12:26:23	ALBI	On 07/11/2013			Index Future	1	30,000	13,054.89 Member	Buy
13:26:03	ALBI	On 07/11/2013			Index Future	1	30,000	13,045.98 Member	Buy
13:26:03	ALBI	On 07/11/2013			Index Future	1	20,000	0.00 Client	Sell
14:35:52	ALBI	On 07/11/2013			Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>5</b>	<b>120,000</b>	<b>26,100.87</b>	
12:28:22	IGOV	On 07/11/2013			Index Future	1	120,000	23,622.12 Member	Buy
12:28:22	IGOV	On 07/11/2013			Index Future	1	120,000	0.00 Member	Sell
13:30:48	IGOV	On 07/11/2013			Index Future	1	120,000	0.00 Member	Sell
13:30:48	IGOV	On 07/11/2013			Index Future	1	80,000	15,761.04 Client	Buy
14:36:40	IGOV	On 07/11/2013			Index Future	1	30,000	5,910.39 Client	Buy
14:36:40	IGOV	On 07/11/2013			Index Future	1	10,000	1,970.13 Client	Buy
<b>Total for IGOV Index Future</b>						<b>6</b>	<b>480,000</b>	<b>47,263.68</b>	
12:19:38	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	100,000,000	23,690.00 Member	Buy
12:19:38	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
12:35:31	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
12:35:31	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	100,000,000	23,691.25 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 JIBAR FUTURE Jibar Tradeable Future</b>						<b>4</b>	<b>400,000,000</b>	<b>47,381.25</b>	
9:00:35	R023	On 07/11/2013			Bond Future	1	300,000	0.00 Client	Sell
9:00:35	R023	On 07/11/2013			Bond Future	1	900,000	920.55 Client	Buy
9:17:15	R023	On 07/11/2013			Bond Future	1	1,500,000	0.00 Client	Sell
9:17:15	R023	On 07/11/2013			Bond Future	1	1,500,000	1,534.26 Client	Buy
9:50:12	R023	On 07/11/2013			Bond Future	1	600,000	0.00 Client	Sell
<b>Total for R023 Bond Future</b>						<b>5</b>	<b>4,800,000</b>	<b>2,454.81</b>	
10:01:06	R157	On 07/11/2013			Bond Future	1	10,800,000	0.00 Member	Sell
10:01:06	R157	On 07/11/2013			Bond Future	1	600,000	688.55 Client	Buy
10:17:59	R157	On 07/11/2013			Bond Future	1	10,200,000	11,705.28 Client	Buy
<b>Total for R157 Bond Future</b>						<b>3</b>	<b>21,600,000</b>	<b>12,393.83</b>	
9:28:44	R186	On 07/11/2013			Bond Future	1	2,000,000	2,487.96 Client	Buy
9:28:44	R186	On 07/11/2013			Bond Future	1	2,000,000	0.00 Client	Sell
12:16:52	R186	On 08/05/2014	7.50	Call	Bond Future	1	193,300,000	0.00 Member	Sell
12:16:52	R186	On 08/05/2014	8.50	Put	Bond Future	1	193,300,000	0.00 Member	Sell
12:16:52	R186	On 08/05/2014	7.50	Call	Bond Future	1	193,300,000	15,925.99 Member	Buy
12:16:52	R186	On 08/05/2014	8.50	Put	Bond Future	1	193,300,000	15,926.18 Member	Buy
15:00:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	193,300,000	15,925.99 Member	Buy
15:00:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	193,300,000	0.00 Member	Sell
15:01:01	R186	On 08/05/2014	8.50	Put	Bond Future	1	193,300,000	15,926.18 Member	Buy
15:01:01	R186	On 08/05/2014	8.50	Put	Bond Future	1	193,300,000	0.00 Member	Sell
16:25:38	R186	On 07/11/2013			Bond Future	1	10,000,000	12,389.26 Member	Buy
16:27:55	R186	On 07/11/2013			Bond Future	1	10,000,000	0.00 Member	Sell
16:50:51	R186	On 08/05/2014	7.50	Call	Bond Future	1	2,800,000	0.00 Client	Sell
16:50:51	R186	On 08/05/2014	7.50	Call	Bond Future	1	193,300,000	15,925.99 Member	Buy
16:50:59	R186	On 08/05/2014	8.50	Put	Bond Future	1	2,800,000	0.00 Client	Sell
16:50:59	R186	On 08/05/2014	8.50	Put	Bond Future	1	193,300,000	15,926.18 Member	Buy
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	400,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	16,700,000	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
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,300,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	55,000,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	21,600,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,100,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	52,500,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	2,300,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,300,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	4,100,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,400,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	400,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,800,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,100,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	14,100,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	300,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	6,600,000	0.00 Client	Sell
16:58:43	R186	On 08/05/2014	7.50	Call	Bond Future	1	8,500,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,300,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	4,100,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	400,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,800,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	400,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,100,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	14,100,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	300,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	6,600,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	8,500,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	16,700,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,300,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	55,000,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	21,600,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,100,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	52,500,000	0.00 Client	Sell
17:02:47	R186	On 08/05/2014	8.50	Put	Bond Future	1	2,300,000	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
<b>Total for R186 Bond Future</b>						<b>52</b>	<b>2,343,600,000</b>	<b>110,433.72</b>	
9:18:03	R209	On 06/02/2014			Bond Future	1	10,000,000	7,712.30 Member	Buy
9:42:56	R209	On 06/02/2014			Bond Future	1	10,000,000	7,676.98 Member	Buy
9:46:33	R209	On 06/02/2014			Bond Future	1	10,000,000	7,676.98 Member	Buy
9:46:45	R209	On 06/02/2014			Bond Future	1	10,000,000	7,676.98 Member	Buy
9:46:53	R209	On 06/02/2014			Bond Future	1	1,000,000	767.70 Member	Buy
9:46:53	R209	On 06/02/2014			Bond Future	1	41,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>6</b>	<b>82,000,000</b>	<b>31,510.94</b>	
<b>Grand Total for all Instruments</b>						<b>81</b>	<b>2,852,600,000</b>	<b>277,539.10</b>	