



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 31/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:39:24	GOVI	On 06/02/2014			GOVI	1	10,000	0.00 Client	Sell
11:39:24	GOVI	On 06/02/2014			GOVI	1	10,000	4,459.87 Client	Buy
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>4,459.87</b>	
11:39:24	IGOV	On 06/02/2014			Index Future	1	20,000	0.00 Client	Sell
11:39:24	IGOV	On 06/02/2014			Index Future	1	20,000	4,030.00 Client	Buy
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>40,000</b>	<b>4,030.00</b>	
8:08:58	R023	On 07/11/2013			Bond Future	1	14,200,000	0.00 Member	Sell
8:08:58	R023	On 07/11/2013			Bond Future	1	122,500,000	0.00 Member	Sell
8:08:58	R023	On 06/02/2014			Bond Future	1	14,200,000	14,841.19 Member	Buy
8:08:58	R023	On 06/02/2014			Bond Future	1	122,500,000	128,031.35 Member	Buy
8:08:58	R023	On 06/02/2014			Bond Future	1	122,500,000	0.00 Member	Sell
8:08:58	R023	On 06/02/2014			Bond Future	1	14,200,000	0.00 Member	Sell
8:08:58	R023	On 07/11/2013			Bond Future	1	122,500,000	126,476.45 Member	Buy
8:08:58	R023	On 07/11/2013			Bond Future	1	14,200,000	14,660.94 Member	Buy
8:55:17	R023	On 07/11/2013			Bond Future	1	14,200,000	14,660.94 Client	Buy
8:55:17	R023	On 07/11/2013			Bond Future	1	14,200,000	0.00 Member	Sell
8:55:29	R023	On 06/02/2014			Bond Future	1	14,200,000	14,841.19 Member	Buy
8:55:29	R023	On 06/02/2014			Bond Future	1	14,200,000	0.00 Client	Sell
9:12:37	R023	On 06/02/2014			Bond Future	1	14,200,000	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
9:12:37	R023	On 07/11/2013			Bond Future	1	14,200,000	14,658.47	Member	Buy
9:12:37	R023	On 07/11/2013			Bond Future	1	14,200,000	0.00	Member	Sell
9:12:37	R023	On 06/02/2014			Bond Future	1	14,200,000	14,847.15	Member	Buy
9:24:00	R023	On 06/02/2014			Bond Future	1	122,500,000	0.00	Member	Sell
9:24:00	R023	On 07/11/2013			Bond Future	1	122,500,000	126,455.07	Member	Buy
9:24:00	R023	On 07/11/2013			Bond Future	1	122,500,000	0.00	Member	Sell
9:24:00	R023	On 06/02/2014			Bond Future	1	122,500,000	128,082.82	Member	Buy
9:40:06	R023	On 07/11/2013			Bond Future	1	14,200,000	0.00	Client	Sell
9:40:06	R023	On 07/11/2013			Bond Future	1	14,200,000	14,658.47	Member	Buy
9:40:16	R023	On 06/02/2014			Bond Future	1	14,200,000	0.00	Member	Sell
9:40:16	R023	On 06/02/2014			Bond Future	1	14,200,000	14,847.15	Client	Buy
<b>Total for R023 Bond Future</b>						<b>24</b>	<b>1,207,200,000</b>	<b>627,061.18</b>		
8:08:58	R157	On 07/11/2013			Bond Future	1	78,300,000	0.00	Member	Sell
8:08:58	R157	On 06/02/2014			Bond Future	1	78,300,000	91,547.80	Member	Buy
8:08:58	R157	On 06/02/2014			Bond Future	1	78,300,000	0.00	Member	Sell
8:08:58	R157	On 07/11/2013			Bond Future	1	78,300,000	90,395.47	Member	Buy
9:12:37	R157	On 06/02/2014			Bond Future	1	78,300,000	0.00	Member	Sell
9:12:37	R157	On 07/11/2013			Bond Future	1	78,300,000	90,385.58	Member	Buy
9:12:37	R157	On 07/11/2013			Bond Future	1	78,300,000	0.00	Member	Sell
9:12:37	R157	On 06/02/2014			Bond Future	1	78,300,000	91,609.03	Member	Buy
<b>Total for R157 Bond Future</b>						<b>8</b>	<b>626,400,000</b>	<b>363,937.89</b>		
8:08:58	R186	On 06/02/2014			Bond Future	1	139,100,000	168,837.83	Member	Buy
8:08:58	R186	On 07/11/2013			Bond Future	1	139,100,000	0.00	Member	Sell
8:08:58	R186	On 07/11/2013			Bond Future	1	139,100,000	173,995.32	Member	Buy
8:08:58	R186	On 06/02/2014			Bond Future	1	139,100,000	0.00	Member	Sell
9:24:00	R186	On 06/02/2014			Bond Future	1	139,100,000	0.00	Member	Sell
9:24:00	R186	On 07/11/2013			Bond Future	1	139,100,000	173,958.74	Member	Buy
9:24:00	R186	On 07/11/2013			Bond Future	1	139,100,000	0.00	Member	Sell
9:24:00	R186	On 06/02/2014			Bond Future	1	139,100,000	168,976.18	Member	Buy
9:25:00	R186	On 06/02/2014			Bond Future	1	200,000	0.00	Member	Sell
9:25:00	R186	On 06/02/2014			Bond Future	1	200,000	241.92	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:27:20	R186	On 06/02/2014			Bond Future	1	200,000	0.00	Member	Sell
9:27:20	R186	On 06/02/2014			Bond Future	1	200,000	241.92	Client	Buy
<b>Total for R186 Bond Future</b>						<b>12</b>	<b>1,113,600,000</b>	<b>686,251.90</b>		
8:08:58	R203	On 06/02/2014			Bond Future	1	157,800,000	171,390.18	Member	Buy
8:08:58	R203	On 07/11/2013			Bond Future	1	157,800,000	0.00	Member	Sell
8:08:58	R203	On 07/11/2013			Bond Future	1	157,800,000	169,293.38	Member	Buy
8:08:58	R203	On 06/02/2014			Bond Future	1	157,800,000	0.00	Member	Sell
9:12:37	R203	On 07/11/2013			Bond Future	1	157,800,000	169,268.97	Member	Buy
9:12:37	R203	On 06/02/2014			Bond Future	1	157,800,000	0.00	Member	Sell
9:12:37	R203	On 06/02/2014			Bond Future	1	157,800,000	171,527.75	Member	Buy
9:12:37	R203	On 07/11/2013			Bond Future	1	157,800,000	0.00	Member	Sell
11:36:05	R203	On 06/02/2014			Bond Future	1	4,100,000	0.00	Member	Sell
11:36:05	R203	On 06/02/2014			Bond Future	1	4,100,000	4,455.05	Member	Buy
11:36:05	R203	On 06/02/2014			Bond Future	1	4,100,000	0.00	Member	Sell
11:36:05	R203	On 06/02/2014			Bond Future	1	4,100,000	4,455.05	Member	Buy
11:55:46	R203	On 06/02/2014			Bond Future	1	4,100,000	0.00	Member	Sell
11:55:46	R203	On 06/02/2014			Bond Future	1	4,100,000	4,455.05	Client	Buy
11:55:56	R203	On 06/02/2014			Bond Future	1	4,100,000	0.00	Client	Sell
11:55:56	R203	On 06/02/2014			Bond Future	1	4,100,000	4,455.05	Member	Buy
<b>Total for R203 Bond Future</b>						<b>16</b>	<b>1,295,200,000</b>	<b>699,300.48</b>		
8:08:58	R204	On 07/11/2013			Bond Future	1	262,400,000	0.00	Member	Sell
8:08:58	R204	On 06/02/2014			Bond Future	1	262,400,000	277,883.15	Member	Buy
8:08:58	R204	On 06/02/2014			Bond Future	1	262,400,000	0.00	Member	Sell
8:08:58	R204	On 07/11/2013			Bond Future	1	262,400,000	284,928.01	Member	Buy
9:12:37	R204	On 06/02/2014			Bond Future	1	262,400,000	0.00	Member	Sell
9:12:37	R204	On 07/11/2013			Bond Future	1	262,400,000	284,881.09	Member	Buy
9:12:37	R204	On 07/11/2013			Bond Future	1	262,400,000	0.00	Member	Sell
9:12:37	R204	On 06/02/2014			Bond Future	1	262,400,000	278,148.01	Member	Buy
<b>Total for R204 Bond Future</b>						<b>8</b>	<b>2,099,200,000</b>	<b>1,125,840.27</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's) Type	Buy/ Sell
8:08:58	R207	On 06/02/2014			Bond Future	1	65,500,000	66,209.24	Member	Buy
8:08:58	R207	On 07/11/2013			Bond Future	1	65,500,000	0.00	Member	Sell
8:08:58	R207	On 07/11/2013			Bond Future	1	65,500,000	67,744.25	Member	Buy
8:08:58	R207	On 06/02/2014			Bond Future	1	65,500,000	0.00	Member	Sell
9:12:37	R207	On 07/11/2013			Bond Future	1	65,500,000	67,733.82	Member	Buy
9:12:37	R207	On 06/02/2014			Bond Future	1	65,500,000	0.00	Member	Sell
9:12:37	R207	On 06/02/2014			Bond Future	1	65,500,000	66,254.67	Member	Buy
9:12:37	R207	On 07/11/2013			Bond Future	1	65,500,000	0.00	Member	Sell
<b>Total for R207 Bond Future</b>						<b>8</b>	<b>524,000,000</b>	<b>267,941.98</b>		
8:08:58	R208	On 06/02/2014			Bond Future	1	80,200,000	79,712.54	Member	Buy
8:08:58	R208	On 07/11/2013			Bond Future	1	80,200,000	0.00	Member	Sell
8:08:58	R208	On 07/11/2013			Bond Future	1	80,200,000	78,719.72	Member	Buy
8:08:58	R208	On 06/02/2014			Bond Future	1	80,200,000	0.00	Member	Sell
9:12:37	R208	On 06/02/2014			Bond Future	1	80,200,000	0.00	Member	Sell
9:12:37	R208	On 07/11/2013			Bond Future	1	80,200,000	78,704.13	Member	Buy
9:12:37	R208	On 07/11/2013			Bond Future	1	80,200,000	0.00	Member	Sell
9:12:37	R208	On 06/02/2014			Bond Future	1	80,200,000	79,776.50	Member	Buy
<b>Total for R208 Bond Future</b>						<b>8</b>	<b>641,600,000</b>	<b>316,912.89</b>		
8:08:58	R209	On 06/02/2014			Bond Future	1	90,900,000	70,391.11	Member	Buy
8:08:58	R209	On 07/11/2013			Bond Future	1	90,900,000	0.00	Member	Sell
8:08:58	R209	On 07/11/2013			Bond Future	1	90,900,000	69,505.04	Member	Buy
8:08:58	R209	On 06/02/2014			Bond Future	1	90,900,000	0.00	Member	Sell
9:24:00	R209	On 07/11/2013			Bond Future	1	90,900,000	69,486.63	Member	Buy
9:24:00	R209	On 06/02/2014			Bond Future	1	90,900,000	0.00	Member	Sell
9:24:00	R209	On 06/02/2014			Bond Future	1	90,900,000	70,438.16	Member	Buy
9:24:00	R209	On 07/11/2013			Bond Future	1	90,900,000	0.00	Member	Sell
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>727,200,000</b>	<b>279,820.94</b>		
8:08:58	R213	On 07/11/2013			Bond Future	1	129,200,000	0.00	Member	Sell
8:08:58	R213	On 06/02/2014			Bond Future	1	129,200,000	114,397.48	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
8:08:58	R213	On 06/02/2014			Bond Future	1	129,200,000	0.00	Member	Sell
8:08:58	R213	On 07/11/2013			Bond Future	1	129,200,000	112,957.63	Member	Buy
9:24:00	R213	On 07/11/2013			Bond Future	1	129,200,000	112,928.41	Member	Buy
9:24:00	R213	On 06/02/2014			Bond Future	1	129,200,000	0.00	Member	Sell
9:24:00	R213	On 06/02/2014			Bond Future	1	129,200,000	114,474.04	Member	Buy
9:24:00	R213	On 07/11/2013			Bond Future	1	129,200,000	0.00	Member	Sell
<b>Total for R213 Bond Future</b>						<b>8</b>	<b>1,033,600,000</b>	<b>454,757.57</b>		
8:08:58	R214	On 07/11/2013			Bond Future	1	56,300,000	0.00	Member	Sell
8:08:58	R214	On 06/02/2014			Bond Future	1	56,300,000	43,804.52	Member	Buy
8:08:58	R214	On 06/02/2014			Bond Future	1	56,300,000	0.00	Member	Sell
8:08:58	R214	On 07/11/2013			Bond Future	1	56,300,000	43,247.38	Member	Buy
9:24:00	R214	On 06/02/2014			Bond Future	1	56,300,000	0.00	Member	Sell
9:24:00	R214	On 07/11/2013			Bond Future	1	56,300,000	43,235.98	Member	Buy
9:24:00	R214	On 07/11/2013			Bond Future	1	56,300,000	0.00	Member	Sell
9:24:00	R214	On 06/02/2014			Bond Future	1	56,300,000	43,827.97	Member	Buy
<b>Total for R214 Bond Future</b>						<b>8</b>	<b>450,400,000</b>	<b>174,115.86</b>		
8:08:58	R248	On 07/11/2013			Bond Future	1	78,000,000	0.00	Member	Sell
8:08:58	R248	On 06/02/2014			Bond Future	1	78,000,000	78,398.88	Member	Buy
8:08:58	R248	On 06/02/2014			Bond Future	1	78,000,000	0.00	Member	Sell
8:08:58	R248	On 07/11/2013			Bond Future	1	78,000,000	77,401.71	Member	Buy
9:24:00	R248	On 07/11/2013			Bond Future	1	78,000,000	77,381.05	Member	Buy
9:24:00	R248	On 06/02/2014			Bond Future	1	78,000,000	0.00	Member	Sell
9:24:00	R248	On 06/02/2014			Bond Future	1	78,000,000	78,440.82	Member	Buy
9:24:00	R248	On 07/11/2013			Bond Future	1	78,000,000	0.00	Member	Sell
<b>Total for R248 Bond Future</b>						<b>8</b>	<b>624,000,000</b>	<b>311,622.46</b>		
<b>Grand Total for all Instruments</b>						<b>120</b>	<b>10,342,460,000</b>	<b>5,316,053.27</b>		