



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 30/09/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's) Type	Buy/ Sell
9:03:08	GOVI	On 07/11/2013			GOVI	1	50,000	0.00 Client	Sell
9:03:08	GOVI	On 07/11/2013			GOVI	1	50,000	21,774.70 Member	Buy
11:34:46	GOVI	On 07/11/2013			GOVI	1	30,000	0.00 Client	Sell
11:34:46	GOVI	On 07/11/2013			GOVI	1	30,000	13,140.24 Client	Buy
<b>Total for GOVI GOVI</b>						<b>4</b>	<b>160,000</b>	<b>34,914.94</b>	
13:53:39	IGOV	On 07/11/2013			Index Future	1	30,000	0.00 Client	Sell
13:53:39	IGOV	On 07/11/2013			Index Future	1	30,000	5,900.55 Client	Buy
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>60,000</b>	<b>5,900.55</b>	
9:24:19	R186	On 07/11/2013			Bond Future	1	10,000,000	12,389.26 Client	Buy
9:24:19	R186	On 07/11/2013			Bond Future	1	10,000,000	0.00 Client	Sell
9:24:19	R186	On 07/11/2013			Bond Future	1	10,000,000	0.00 Member	Sell
9:24:19	R186	On 07/11/2013			Bond Future	1	10,000,000	12,549.47 Member	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>24,938.73</b>	
14:29:39	R203	On 07/11/2013			Bond Future	1	24,800,000	0.00 Client	Sell
14:29:39	R203	On 07/11/2013			Bond Future	1	24,800,000	26,263.67 Member	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 R203 Bond Future</b>						<b>2</b>	<b>49,600,000</b>	<b>26,263.67</b>		
10:41:50	R208	On 07/11/2013			Bond Future	1	22,800,000	0.00	Client	Sell
10:41:50	R208	On 07/11/2013			Bond Future	1	22,800,000	22,092.12	Member	Buy
14:00:46	R208	On 07/11/2013			Bond Future	1	28,300,000	0.00	Member	Sell
14:00:46	R208	On 07/11/2013			Bond Future	1	28,300,000	27,506.35	Client	Buy
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>102,200,000</b>	<b>49,598.47</b>		
10:41:50	R209	On 07/11/2013			Bond Future	1	4,500,000	0.00	Client	Sell
10:41:50	R209	On 07/11/2013			Bond Future	1	4,500,000	3,422.54	Member	Buy
16:33:33	R209	On 07/11/2013			Bond Future	1	42,400,000	0.00	Member	Sell
16:33:33	R209	On 07/11/2013			Bond Future	1	15,900,000	12,203.33	Client	Buy
17:00:38	R209	On 07/11/2013			Bond Future	1	1,500,000	1,151.26	Client	Buy
17:00:39	R209	On 07/11/2013			Bond Future	1	8,800,000	6,754.04	Client	Buy
17:00:39	R209	On 07/11/2013			Bond Future	1	8,300,000	6,370.29	Client	Buy
17:00:39	R209	On 07/11/2013			Bond Future	1	7,900,000	6,063.29	Client	Buy
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>93,800,000</b>	<b>35,964.74</b>		
<b>Grand Total for all Instruments</b>						<b>24</b>	<b>285,820,000</b>	<b>177,581.11</b>		