



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 06/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:49:34	GOVI	On 07/11/2013			GOVI	1	380,000	0.00	Client	Sell
10:49:34	GOVI	On 06/02/2014			GOVI	1	380,000	167,531.74	Client	Buy
10:49:34	GOVI	On 06/02/2014			GOVI	1	380,000	0.00	Member	Sell
10:49:34	GOVI	On 07/11/2013			GOVI	1	380,000	165,304.94	Member	Buy
Total for GOVI GOVI						4	1,520,000	332,836.68		
12:15:08	IGOV	On 06/02/2014			Index Future	1	3,200,000	644,464.00	Client	Buy
12:15:08	IGOV	On 07/11/2013			Index Future	1	3,200,000	0.00	Client	Sell
12:15:08	IGOV	On 07/11/2013			Index Future	1	3,200,000	635,740.80	Member	Buy
12:15:08	IGOV	On 06/02/2014			Index Future	1	3,200,000	0.00	Member	Sell
Total for IGOV Index Future						4	12,800,000	1,280,204.80		
10:40:01	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	10,000,000	2,329.25	Client	Buy
10:40:01	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						2	20,000,000	2,329.25		
11:59:09	R157	On 06/02/2014			Bond Future	1	380,000,000	442,523.91	Client	Buy
11:59:09	R157	On 06/02/2014			Bond Future	1	160,000,000	0.00	Member	Sell
11:59:09	R157	On 06/02/2014			Bond Future	1	460,000,000	535,686.84	Client	Buy

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11:59:09	R157	On 06/02/2014			Bond Future	1	460,000,000	0.00	Member	Sell
11:59:09	R157	On 06/02/2014			Bond Future	1	380,000,000	0.00	Member	Sell
11:59:09	R157	On 06/02/2014			Bond Future	1	160,000,000	186,325.86	Client	Buy
11:59:09	R157	On 07/11/2013			Bond Future	1	380,000,000	436,725.22	Member	Buy
11:59:09	R157	On 07/11/2013			Bond Future	1	460,000,000	528,667.37	Member	Buy
11:59:09	R157	On 07/11/2013			Bond Future	1	380,000,000	0.00	Client	Sell
11:59:09	R157	On 07/11/2013			Bond Future	1	460,000,000	0.00	Client	Sell
11:59:09	R157	On 07/11/2013			Bond Future	1	160,000,000	183,884.30	Member	Buy
11:59:09	R157	On 07/11/2013			Bond Future	1	160,000,000	0.00	Client	Sell
16:18:42	R157	On 06/02/2014			Bond Future	1	13,700,000	0.00	Client	Sell
16:18:42	R157	On 06/02/2014			Bond Future	1	13,700,000	15,949.79	Member	Buy
Total for R157 Bond Future						14	4,027,400,000	2,329,763.29		
11:59:09	R186	On 07/11/2013			Bond Future	1	160,000,000	0.00	Member	Sell
11:59:09	R186	On 07/11/2013			Bond Future	1	380,000,000	467,392.06	Client	Buy
11:59:09	R186	On 07/11/2013			Bond Future	1	460,000,000	0.00	Member	Sell
11:59:09	R186	On 07/11/2013			Bond Future	1	460,000,000	565,790.39	Client	Buy
11:59:09	R186	On 07/11/2013			Bond Future	1	160,000,000	196,796.66	Client	Buy
11:59:09	R186	On 07/11/2013			Bond Future	1	380,000,000	0.00	Member	Sell
11:59:09	R186	On 06/02/2014			Bond Future	1	160,000,000	190,885.39	Member	Buy
11:59:09	R186	On 06/02/2014			Bond Future	1	460,000,000	548,795.50	Member	Buy
11:59:09	R186	On 06/02/2014			Bond Future	1	160,000,000	0.00	Client	Sell
11:59:09	R186	On 06/02/2014			Bond Future	1	380,000,000	453,352.81	Member	Buy
11:59:09	R186	On 06/02/2014			Bond Future	1	380,000,000	0.00	Client	Sell
11:59:09	R186	On 06/02/2014			Bond Future	1	460,000,000	0.00	Client	Sell
13:37:13	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Member	Sell
13:37:13	R186	On 06/02/2014			Bond Future	1	5,000,000	5,995.67	Member	Buy
13:37:13	R186	On 06/02/2014			Bond Future	1	5,000,000	0.00	Member	Sell
13:37:13	R186	On 07/11/2013			Bond Future	1	5,000,000	6,177.01	Member	Buy
14:10:58	R186	On 07/11/2013			Bond Future	1	5,000,000	0.00	Client	Sell
14:10:58	R186	On 07/11/2013			Bond Future	1	5,000,000	6,177.01	Member	Buy
14:14:28	R186	On 06/02/2014			Bond Future	1	5,000,000	0.00	Member	Sell
14:14:28	R186	On 06/02/2014			Bond Future	1	5,000,000	5,997.89	Client	Buy
15:20:53	R186	On 06/11/2014	9.17	Put	Bond Future	1	201,000,000	104.04	Member	Buy
15:20:53	R186	On 06/11/2014	9.17	Put	Bond Future	1	201,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
15:50:46	R186	On 06/02/2014			Bond Future	1	100,000	119.23	Member	Buy
15:50:46	R186	On 06/02/2014			Bond Future	1	100,000	0.00	Client	Sell
16:27:14	R186	On 06/11/2014	9.17	Put	Bond Future	1	201,000,000	0.00	Member	Sell
16:27:14	R186	On 06/11/2014	9.17	Put	Bond Future	1	201,000,000	104.24	Client	Buy
Total for R186 Bond Future						26	4,844,200,000	2,447,687.88		
10:54:17	R203	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
10:54:17	R203	On 06/02/2014			Bond Future	1	10,000,000	10,792.44	Member	Buy
11:09:28	R203	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
11:09:28	R203	On 06/02/2014			Bond Future	1	10,000,000	10,792.44	Client	Buy
Total for R203 Bond Future						4	40,000,000	21,584.89		
16:09:58	R204	On 06/11/2014	7.99	Put	Bond Future	1	127,000,000	25.72	Member	Buy
16:18:22	R204	On 06/11/2014	7.99	Put	Bond Future	1	127,000,000	0.00	Member	Sell
16:27:23	R204	On 06/11/2014	7.99	Put	Bond Future	1	127,000,000	25.85	Client	Buy
16:27:23	R204	On 06/11/2014	7.99	Put	Bond Future	1	127,000,000	0.00	Member	Sell
Total for R204 Bond Future						4	508,000,000	51.57		
16:09:58	R208	On 06/11/2014	8.50	Put	Bond Future	1	152,000,000	43.92	Member	Buy
16:18:22	R208	On 06/11/2014	8.50	Put	Bond Future	1	152,000,000	0.00	Member	Sell
16:27:35	R208	On 06/11/2014	8.50	Put	Bond Future	1	152,000,000	44.08	Client	Buy
16:27:35	R208	On 06/11/2014	8.50	Put	Bond Future	1	152,000,000	0.00	Member	Sell
Total for R208 Bond Future						4	608,000,000	88.00		
12:28:33	R211	On 07/11/2013			Bond Future	1	3,000,000	0.00	Member	Sell
12:28:33	R211	On 06/02/2014			Bond Future	1	3,000,000	3,867.42	Member	Buy
12:28:33	R211	On 06/02/2014			Bond Future	1	3,000,000	0.00	Member	Sell
12:28:33	R211	On 07/11/2013			Bond Future	1	3,000,000	3,863.55	Member	Buy
15:10:39	R211	On 06/02/2014			Bond Future	1	3,000,000	3,867.42	Client	Buy
15:10:39	R211	On 06/02/2014			Bond Future	1	3,000,000	0.00	Member	Sell
15:11:03	R211	On 07/11/2013			Bond Future	1	3,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:11:03	R211	On 07/11/2013			Bond Future	1	3,000,000	3,863.55 Member	Buy
Total for R211 Bond Future						8	24,000,000	15,461.94	
Grand Total for all Instruments						70	10,085,920,000	6,430,008.30	