



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 06/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
13:56:32	ALBI	On 08/05/2014			Index Future	1	60,000	0.00 Client	Sell
13:56:32	ALBI	On 08/05/2014			Index Future	1	90,000	0.00 Client	Sell
13:56:32	ALBI	On 08/05/2014			Index Future	1	40,000	0.00 Client	Sell
13:56:32	ALBI	On 08/05/2014			Index Future	1	10,000	0.00 Client	Sell
13:56:32	ALBI	On 08/05/2014			Index Future	1	20,000	0.00 Client	Sell
13:56:32	ALBI	On 08/05/2014			Index Future	1	10,000	4,383.35 Member	Buy
13:56:32	ALBI	On 08/05/2014			Index Future	1	10,000	0.00 Client	Sell
13:56:32	ALBI	On 08/05/2014			Index Future	1	60,000	26,300.10 Member	Buy
13:56:32	ALBI	On 08/05/2014			Index Future	1	90,000	39,450.15 Member	Buy
13:56:32	ALBI	On 08/05/2014			Index Future	1	20,000	8,766.70 Member	Buy
13:56:32	ALBI	On 08/05/2014			Index Future	1	40,000	17,533.40 Member	Buy
13:56:32	ALBI	On 08/05/2014			Index Future	1	40,000	0.00 Client	Sell
13:56:32	ALBI	On 08/05/2014			Index Future	1	170,000	0.00 Client	Sell
13:56:32	ALBI	On 08/05/2014			Index Future	1	170,000	74,516.95 Member	Buy
13:56:32	ALBI	On 08/05/2014			Index Future	1	40,000	17,533.40 Member	Buy
13:56:32	ALBI	On 08/05/2014			Index Future	1	60,000	26,300.10 Member	Buy
13:56:32	ALBI	On 08/05/2014			Index Future	1	10,000	4,383.35 Member	Buy
13:56:32	ALBI	On 08/05/2014			Index Future	1	60,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>18</b>	<b>1,000,000</b>	<b>219,167.50</b>	
10:03:57	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
10:03:57	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	23,560.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
11:12:24	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
11:12:24	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,197.50	Member	Buy
14:18:13	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
14:18:13	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,196.25	Member	Buy
14:18:33	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
14:18:33	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	23,558.75	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>8</b>	<b>800,000,000</b>	<b>93,512.50</b>		
11:10:25	R023	On 06/02/2014			Bond Future	1	8,200,000	0.00	Member	Sell
11:10:25	R023	On 06/02/2014			Bond Future	1	8,200,000	8,247.72	Member	Buy
<b>Total for R023 Bond Future</b>						<b>2</b>	<b>16,400,000</b>	<b>8,247.72</b>		
11:10:25	R157	On 06/02/2014			Bond Future	1	7,900,000	0.00	Member	Sell
11:10:25	R157	On 06/02/2014			Bond Future	1	7,900,000	9,170.61	Member	Buy
<b>Total for R157 Bond Future</b>						<b>2</b>	<b>15,800,000</b>	<b>9,170.61</b>		
11:10:25	R186	On 06/02/2014			Bond Future	1	9,800,000	0.00	Member	Sell
11:10:25	R186	On 06/02/2014			Bond Future	1	9,800,000	11,464.28	Member	Buy
15:23:39	R186	On 06/02/2014			Bond Future	1	21,000,000	0.00	Member	Sell
15:23:39	R186	On 06/02/2014			Bond Future	1	8,500,000	9,953.56	Member	Buy
15:25:08	R186	On 06/02/2014			Bond Future	1	10,000,000	11,710.07	Member	Buy
15:25:08	R186	On 06/02/2014			Bond Future	1	2,500,000	2,927.52	Member	Buy
15:25:08	R186	On 06/02/2014			Bond Future	1	10,000,000	11,710.07	Client	Buy
15:25:08	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
15:25:08	R186	On 06/02/2014			Bond Future	1	2,500,000	2,927.52	Client	Buy
15:25:08	R186	On 06/02/2014			Bond Future	1	8,500,000	0.00	Member	Sell
15:25:08	R186	On 06/02/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:25:08	R186	On 06/02/2014			Bond Future	1	8,500,000	9,953.56	Client	Buy
<b>Total for R186 Bond Future</b>						<b>12</b>	<b>103,600,000</b>	<b>60,646.58</b>		
11:10:25	R203	On 06/02/2014			Bond Future	1	6,700,000	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
11:10:25	R203	On 06/02/2014			Bond Future	1	6,700,000	7,141.44	Member	Buy
<b>Total for R203 Bond Future</b>						<b>2</b>	<b>13,400,000</b>	<b>7,141.44</b>		
11:10:25	R204	On 06/02/2014			Bond Future	1	4,500,000	0.00	Member	Sell
11:10:25	R204	On 06/02/2014			Bond Future	1	4,500,000	4,644.05	Member	Buy
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>9,000,000</b>	<b>4,644.05</b>		
11:10:25	R207	On 06/02/2014			Bond Future	1	4,200,000	0.00	Member	Sell
11:10:25	R207	On 06/02/2014			Bond Future	1	4,200,000	4,121.94	Member	Buy
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>8,400,000</b>	<b>4,121.94</b>		
11:10:25	R208	On 06/02/2014			Bond Future	1	5,200,000	0.00	Member	Sell
11:10:25	R208	On 06/02/2014			Bond Future	1	5,200,000	4,994.62	Member	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>10,400,000</b>	<b>4,994.62</b>		
11:10:25	R209	On 06/02/2014			Bond Future	1	6,400,000	0.00	Member	Sell
11:10:25	R209	On 06/02/2014			Bond Future	1	6,400,000	4,764.82	Member	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>12,800,000</b>	<b>4,764.82</b>		
11:10:25	R213	On 06/02/2014			Bond Future	1	8,900,000	0.00	Member	Sell
11:10:25	R213	On 06/02/2014			Bond Future	1	8,900,000	7,611.00	Member	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>17,800,000</b>	<b>7,611.00</b>		
11:10:25	R214	On 06/02/2014			Bond Future	1	4,000,000	0.00	Member	Sell
11:10:25	R214	On 06/02/2014			Bond Future	1	4,000,000	3,001.99	Member	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>8,000,000</b>	<b>3,001.99</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's)	Type	Buy/Sell
10:46:42	R248	On 06/02/2014			Bond Future	1	117,400,000	0.00		Member	Sell
10:46:42	R248	On 06/02/2014			Bond Future	1	1,200,000	1,167.03		Member	Buy
11:14:27	R248	On 06/02/2014			Bond Future	1	800,000	778.02		Client	Buy
11:14:27	R248	On 06/02/2014			Bond Future	1	5,500,000	0.00		Member	Sell
11:14:27	R248	On 06/02/2014			Bond Future	1	800,000	778.02		Member	Buy
11:14:27	R248	On 06/02/2014			Bond Future	1	800,000	0.00		Member	Sell
11:14:27	R248	On 06/02/2014			Bond Future	1	600,000	583.51		Member	Buy
11:14:27	R248	On 06/02/2014			Bond Future	1	79,800,000	77,607.46		Client	Buy
11:14:27	R248	On 06/02/2014			Bond Future	1	5,500,000	5,348.89		Member	Buy
11:14:27	R248	On 06/02/2014			Bond Future	1	79,800,000	77,607.46		Member	Buy
11:14:27	R248	On 06/02/2014			Bond Future	1	600,000	0.00		Member	Sell
11:14:27	R248	On 06/02/2014			Bond Future	1	5,500,000	5,348.89		Client	Buy
11:14:27	R248	On 06/02/2014			Bond Future	1	79,800,000	0.00		Member	Sell
11:14:27	R248	On 06/02/2014			Bond Future	1	600,000	583.51		Client	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	300,000	291.76		Client	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	1,200,000	0.00		Member	Sell
11:14:28	R248	On 06/02/2014			Bond Future	1	1,200,000	1,167.03		Client	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	4,400,000	0.00		Member	Sell
11:14:28	R248	On 06/02/2014			Bond Future	1	300,000	0.00		Member	Sell
11:14:28	R248	On 06/02/2014			Bond Future	1	18,300,000	0.00		Member	Sell
11:14:28	R248	On 06/02/2014			Bond Future	1	5,100,000	0.00		Member	Sell
11:14:28	R248	On 06/02/2014			Bond Future	1	5,100,000	4,959.88		Member	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	18,300,000	17,797.20		Client	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	1,400,000	0.00		Member	Sell
11:14:28	R248	On 06/02/2014			Bond Future	1	5,100,000	4,959.88		Client	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	4,400,000	4,279.11		Client	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	1,400,000	1,361.53		Client	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	4,400,000	4,279.11		Member	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	18,300,000	17,797.20		Member	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	300,000	291.76		Member	Buy
11:14:28	R248	On 06/02/2014			Bond Future	1	1,400,000	1,361.53		Member	Buy
11:29:57	R248	On 06/02/2014			Bond Future	1	5,900,000	0.00		Member	Sell
11:29:57	R248	On 06/02/2014			Bond Future	1	5,900,000	5,740.85		Member	Buy
11:57:50	R248	On 08/05/2014			Bond Future	1	46,900,000	0.00		Member	Sell
11:57:50	R248	On 08/05/2014			Bond Future	1	1,300,000	1,238.67		Member	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	8,200,000	7,813.17		Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	1,400,000	1,333.96	Client	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	8,500,000	0.00	Member	Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	1,400,000	0.00	Member	Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	6,200,000	0.00	Member	Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	8,500,000	8,099.01	Member	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	1,400,000	1,333.96	Member	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	700,000	666.98	Member	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	1,300,000	1,238.67	Client	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	700,000	666.98	Client	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	13,100,000	12,482.01	Member	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	13,100,000	0.00	Member	Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	13,100,000	12,482.01	Client	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	1,400,000	1,333.96	Member	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	6,200,000	5,907.52	Member	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	1,400,000	0.00	Member	Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	700,000	0.00	Member	Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	6,100,000	5,812.23	Client	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	1,300,000	0.00	Member	Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	6,100,000	0.00	Member	Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	8,200,000	0.00	Member	Sell
12:37:35	R248	On 08/05/2014			Bond Future	1	6,200,000	5,907.52	Client	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	8,200,000	7,813.17	Member	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	1,400,000	1,333.96	Client	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	8,500,000	8,099.01	Client	Buy
12:37:35	R248	On 08/05/2014			Bond Future	1	6,100,000	5,812.23	Member	Buy
13:56:33	R248	On 08/05/2014			Bond Future	1	2,800,000	0.00	Member	Sell
13:56:33	R248	On 08/05/2014			Bond Future	1	11,000,000	10,358.80	Client	Buy
13:56:33	R248	On 08/05/2014			Bond Future	1	24,700,000	0.00	Member	Sell
13:56:33	R248	On 08/05/2014			Bond Future	1	11,000,000	10,358.80	Client	Buy
13:56:33	R248	On 08/05/2014			Bond Future	1	2,800,000	0.00	Member	Sell
13:56:33	R248	On 08/05/2014			Bond Future	1	2,800,000	2,636.79	Client	Buy
13:56:33	R248	On 08/05/2014			Bond Future	1	16,500,000	0.00	Member	Sell
13:56:33	R248	On 08/05/2014			Bond Future	1	11,000,000	0.00	Member	Sell
13:56:33	R248	On 08/05/2014			Bond Future	1	16,500,000	0.00	Member	Sell
13:56:33	R248	On 08/05/2014			Bond Future	1	46,700,000	0.00	Member	Sell
13:56:33	R248	On 08/05/2014			Bond Future	1	16,500,000	15,538.21	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
13:56:33	R248	On 08/05/2014			Bond Future	1	5,500,000	0.00 Member	Sell
13:56:33	R248	On 08/05/2014			Bond Future	1	5,500,000	5,179.40 Client	Buy
13:56:33	R248	On 08/05/2014			Bond Future	1	16,500,000	15,538.21 Client	Buy
13:56:33	R248	On 08/05/2014			Bond Future	1	2,800,000	2,636.79 Client	Buy
13:56:33	R248	On 08/05/2014			Bond Future	1	24,700,000	23,260.22 Client	Buy
13:56:33	R248	On 08/05/2014			Bond Future	1	46,700,000	43,977.83 Client	Buy
13:56:33	R248	On 08/05/2014			Bond Future	1	11,000,000	0.00 Member	Sell
<b>Total for R248 Bond Future</b>						<b>79</b>	<b>944,000,000</b>	<b>452,949.66</b>	
<b>Grand Total for all Instruments</b>						<b>135</b>	<b>1,960,600,000</b>	<b>879,974.44</b>	