



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 09/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
13:04:18	ALBI	On 06/02/2014			Index Future	1	10,000	4,369.57	Client	Buy
13:04:18	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Member	Sell
16:48:33	ALBI	On 06/02/2014			Index Future	1	10,000	4,366.57	Member	Buy
16:48:33	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future						4	40,000	8,736.14		
10:00:29	GOVI	On 06/02/2014			GOVI	1	30,000	0.00	Client	Sell
10:00:29	GOVI	On 06/02/2014			GOVI	1	30,000	13,094.67	Member	Buy
10:42:51	GOVI	On 06/02/2014			GOVI	1	30,000	13,094.67	Client	Buy
10:42:51	GOVI	On 06/02/2014			GOVI	1	30,000	0.00	Member	Sell
Total for GOVI GOVI						4	120,000	26,189.34		
13:04:18	IGOV	On 06/02/2014			Index Future	1	20,000	0.00	Client	Sell
13:04:18	IGOV	On 06/02/2014			Index Future	1	20,000	4,022.36	Member	Buy
16:48:02	IGOV	On 06/02/2014			Index Future	1	20,000	0.00	Member	Sell
16:48:02	IGOV	On 06/02/2014			Index Future	1	20,000	4,025.56	Client	Buy
Total for IGOV Index Future						4	80,000	8,047.92		
14:29:08	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,400,000	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
14:29:08	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	0.00	Member	Sell
14:29:08	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,400,000	0.17	Member	Buy
14:29:08	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	6.43	Member	Buy
14:29:08	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,400,000	0.17	Client	Buy
14:29:08	R186	On 08/05/2014	7.50	Call	Bond Future	1	1,400,000	0.00	Client	Sell
14:29:08	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	0.00	Client	Sell
14:29:08	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	6.43	Client	Buy
14:43:58	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	0.00	Member	Sell
14:43:58	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	6.43	Client	Buy
14:44:06	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	6.43	Member	Buy
14:44:06	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	0.00	Client	Sell
14:44:15	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	0.00	Member	Sell
14:44:15	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	0.64	Member	Buy
14:44:15	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	0.00	Client	Sell
14:44:15	R186	On 08/05/2014	8.50	Put	Bond Future	1	1,400,000	0.64	Client	Buy
Total for R186 Bond Future						16	22,400,000	27.36		
14:21:47	R209	On 08/05/2014	9.63	Put	Bond Future	1	84,500,000	0.00	Member	Sell
14:21:47	R209	On 08/05/2014	9.63	Put	Bond Future	1	84,500,000	13.59	Member	Buy
16:44:29	R209	On 08/05/2014	9.63	Put	Bond Future	1	84,500,000	13.52	Member	Buy
16:44:29	R209	On 08/05/2014	9.63	Put	Bond Future	1	19,800,000	0.00	Member	Sell
17:19:15	R209	On 08/05/2014	9.63	Put	Bond Future	1	19,800,000	3.17	Member	Buy
17:19:15	R209	On 08/05/2014	9.63	Put	Bond Future	1	56,400,000	0.00	Client	Sell
17:19:15	R209	On 08/05/2014	9.63	Put	Bond Future	1	8,300,000	0.00	Client	Sell
17:19:15	R209	On 08/05/2014	9.63	Put	Bond Future	1	19,800,000	0.00	Client	Sell
17:19:15	R209	On 08/05/2014	9.63	Put	Bond Future	1	8,300,000	1.33	Member	Buy
17:19:15	R209	On 08/05/2014	9.63	Put	Bond Future	1	56,400,000	9.03	Member	Buy
17:19:15	R209	On 08/05/2014	9.63	Put	Bond Future	1	56,400,000	0.00	Member	Sell
17:19:15	R209	On 08/05/2014	9.63	Put	Bond Future	1	8,300,000	0.00	Member	Sell
Total for R209 Bond Future						12	507,000,000	40.63		
9:07:13	R248	On 08/05/2014			Bond Future	1	46,900,000	44,687.50	Member	Buy
9:07:13	R248	On 06/02/2014			Bond Future	1	46,900,000	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
9:07:13	R248	On 06/02/2014			Bond Future	1	13,100,000	12,771.94	Member	Buy
9:07:13	R248	On 08/05/2014			Bond Future	1	13,100,000	0.00	Member	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	13,100,000	0.00	Client	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	700,000	0.00	Client	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	8,500,000	0.00	Client	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	1,400,000	0.00	Client	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	1,300,000	0.00	Member	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	6,200,000	5,907.52	Member	Buy
9:19:44	R248	On 08/05/2014			Bond Future	1	6,100,000	5,812.23	Member	Buy
9:19:44	R248	On 08/05/2014			Bond Future	1	1,300,000	1,238.67	Member	Buy
9:19:44	R248	On 08/05/2014			Bond Future	1	1,400,000	1,333.96	Member	Buy
9:19:44	R248	On 08/05/2014			Bond Future	1	8,500,000	0.00	Member	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	8,200,000	0.00	Client	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	13,100,000	12,482.01	Member	Buy
9:19:44	R248	On 08/05/2014			Bond Future	1	6,100,000	0.00	Client	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	1,300,000	0.00	Client	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	6,100,000	0.00	Member	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	6,200,000	0.00	Member	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	6,200,000	0.00	Client	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	8,200,000	0.00	Member	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	8,200,000	7,813.17	Member	Buy
9:19:44	R248	On 08/05/2014			Bond Future	1	1,400,000	0.00	Member	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	1,400,000	0.00	Client	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	1,400,000	0.00	Member	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	1,400,000	1,333.96	Member	Buy
9:19:44	R248	On 08/05/2014			Bond Future	1	700,000	0.00	Member	Sell
9:19:44	R248	On 08/05/2014			Bond Future	1	700,000	666.98	Member	Buy
9:19:44	R248	On 08/05/2014			Bond Future	1	8,500,000	8,099.01	Member	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	6,100,000	5,947.24	Client	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	8,500,000	8,287.14	Client	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	6,100,000	5,947.24	Member	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	1,300,000	0.00	Member	Sell
9:21:40	R248	On 06/02/2014			Bond Future	1	1,400,000	0.00	Member	Sell
9:21:40	R248	On 06/02/2014			Bond Future	1	8,200,000	7,994.65	Client	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	8,200,000	0.00	Member	Sell
9:21:40	R248	On 06/02/2014			Bond Future	1	1,300,000	1,267.44	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
9:21:40	R248	On 06/02/2014			Bond Future	1	1,300,000	1,267.44	Member	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	8,200,000	7,994.65	Member	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	1,400,000	1,364.94	Member	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	6,100,000	0.00	Member	Sell
9:21:40	R248	On 06/02/2014			Bond Future	1	1,400,000	1,364.94	Client	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	8,500,000	8,287.14	Member	Buy
9:21:40	R248	On 06/02/2014			Bond Future	1	8,500,000	0.00	Member	Sell
9:21:41	R248	On 06/02/2014			Bond Future	1	6,200,000	0.00	Member	Sell
9:21:41	R248	On 06/02/2014			Bond Future	1	1,400,000	1,364.94	Member	Buy
9:21:41	R248	On 06/02/2014			Bond Future	1	700,000	682.47	Member	Buy
9:21:41	R248	On 06/02/2014			Bond Future	1	13,100,000	12,771.94	Client	Buy
9:21:41	R248	On 06/02/2014			Bond Future	1	1,400,000	0.00	Member	Sell
9:21:41	R248	On 06/02/2014			Bond Future	1	6,200,000	6,044.74	Member	Buy
9:21:41	R248	On 06/02/2014			Bond Future	1	700,000	682.47	Client	Buy
9:21:41	R248	On 06/02/2014			Bond Future	1	700,000	0.00	Member	Sell
9:21:41	R248	On 06/02/2014			Bond Future	1	13,100,000	0.00	Member	Sell
9:21:41	R248	On 06/02/2014			Bond Future	1	1,400,000	1,364.94	Client	Buy
9:21:41	R248	On 06/02/2014			Bond Future	1	6,200,000	6,044.74	Client	Buy
Total for R248 Bond Future						56	375,200,000	180,825.99		
Grand Total for all Instruments						96	904,840,000	223,867.38		