



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 17/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
16:30:50	ALBI	On 06/02/2014			Index Future	1	60,000	0.00 Client	Sell
16:30:50	ALBI	On 06/02/2014			Index Future	1	60,000	26,448.90 Member	Buy
17:09:27	ALBI	On 06/02/2014			Index Future	1	60,000	26,451.90 Client	Buy
17:09:27	ALBI	On 06/02/2014			Index Future	1	60,000	0.00 Member	Sell
Total for ALBI Index Future						4	240,000	52,900.80	
10:06:03	GOVI	On 06/02/2014			GOVI	1	30,000	0.00 Client	Sell
10:06:03	GOVI	On 06/02/2014			GOVI	1	30,000	13,207.68 Member	Buy
10:34:48	GOVI	On 06/02/2014			GOVI	1	30,000	13,207.68 Client	Buy
10:34:48	GOVI	On 06/02/2014			GOVI	1	30,000	0.00 Member	Sell
15:20:45	GOVI	On 06/02/2014			GOVI	1	70,000	0.00 Client	Sell
15:20:45	GOVI	On 06/02/2014			GOVI	1	70,000	30,790.69 Member	Buy
16:17:27	GOVI	On 06/02/2014			GOVI	1	70,000	30,787.61 Member	Buy
16:17:27	GOVI	On 06/02/2014			GOVI	1	70,000	0.00 Member	Sell
16:58:30	GOVI	On 06/02/2014			GOVI	1	70,000	30,787.61 Client	Buy
16:58:30	GOVI	On 06/02/2014			GOVI	1	70,000	0.00 Member	Sell
Total for GOVI GOVI						10	540,000	118,781.27	
10:23:56	R157	On 06/02/2014			Bond Future	1	25,000,000	29,126.44 Member	Buy
10:23:56	R157	On 06/02/2014			Bond Future	1	25,000,000	0.00 Member	Sell
10:40:40	R157	On 06/02/2014			Bond Future	1	25,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:40:40	R157	On 06/02/2014			Bond Future	1	25,000,000	29,126.44	Member	Buy
Total for R157 Bond Future						4	100,000,000	58,252.88		
8:55:54	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	3.73	Client	Buy
8:55:54	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	0.00	Client	Sell
8:57:23	R186	On 08/05/2014	8.25	Call	Bond Future	1	2,000,000	0.00	Client	Sell
8:57:23	R186	On 08/05/2014	8.25	Call	Bond Future	1	2,000,000	0.75	Client	Buy
8:59:18	R186	On 08/05/2014	8.25	Call	Bond Future	1	15,300,000	5.71	Client	Buy
8:59:18	R186	On 08/05/2014	8.25	Call	Bond Future	1	15,300,000	0.00	Client	Sell
9:00:42	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	3.73	Client	Buy
9:00:42	R186	On 08/05/2014	8.25	Call	Bond Future	1	15,300,000	5.71	Client	Buy
9:00:42	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	0.00	Client	Sell
9:00:42	R186	On 08/05/2014	8.25	Call	Bond Future	1	15,300,000	0.00	Client	Sell
9:03:51	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	0.00	Client	Sell
9:03:51	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	3.73	Client	Buy
9:08:01	R186	On 08/05/2014	9.25	Put	Bond Future	1	37,300,000	6.00	Client	Buy
9:08:01	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	0.00	Member	Sell
9:18:02	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	0.00	Member	Sell
9:18:02	R186	On 08/05/2014	9.25	Put	Bond Future	1	17,300,000	0.00	Member	Sell
9:18:02	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	1.61	Member	Buy
9:18:02	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	1.61	Member	Buy
9:18:02	R186	On 08/05/2014	9.25	Put	Bond Future	1	17,300,000	2.78	Member	Buy
9:18:02	R186	On 08/05/2014	9.25	Put	Bond Future	1	17,300,000	0.00	Client	Sell
9:18:02	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	0.00	Client	Sell
9:18:02	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	0.00	Client	Sell
9:19:00	R186	On 08/05/2014	9.25	Put	Bond Future	1	25,300,000	0.00	Client	Sell
9:19:00	R186	On 08/05/2014	9.25	Put	Bond Future	1	25,300,000	4.07	Member	Buy
9:21:24	R186	On 08/05/2014	9.25	Put	Bond Future	1	25,300,000	4.07	Client	Buy
9:21:24	R186	On 08/05/2014	9.25	Put	Bond Future	1	25,300,000	0.00	Member	Sell
10:23:56	R186	On 06/02/2014			Bond Future	1	5,600,000	0.00	Member	Sell
10:23:56	R186	On 06/02/2014			Bond Future	1	142,200,000	0.00	Member	Sell
10:23:56	R186	On 06/02/2014			Bond Future	1	1,800,000	2,142.17	Member	Buy
10:23:56	R186	On 06/02/2014			Bond Future	1	5,600,000	6,664.54	Member	Buy
10:36:01	R186	On 06/02/2014			Bond Future	1	5,600,000	6,664.54	Client	Buy
10:36:01	R186	On 06/02/2014			Bond Future	1	5,600,000	0.00	Member	Sell

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10:37:28	R186	On 06/02/2014			Bond Future	1	15,300,000	18,208.48	Client	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	15,000,000	0.00	Member	Sell
10:37:28	R186	On 06/02/2014			Bond Future	1	26,600,000	0.00	Member	Sell
10:37:28	R186	On 06/02/2014			Bond Future	1	79,200,000	94,255.66	Client	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	4,300,000	0.00	Member	Sell
10:37:28	R186	On 06/02/2014			Bond Future	1	15,000,000	17,851.45	Client	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	26,600,000	31,656.57	Client	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	26,600,000	31,656.57	Member	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	4,300,000	5,117.42	Member	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	15,000,000	17,851.45	Member	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	15,300,000	0.00	Member	Sell
10:37:28	R186	On 06/02/2014			Bond Future	1	15,300,000	18,208.48	Member	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	79,200,000	94,255.66	Member	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	1,800,000	0.00	Member	Sell
10:37:28	R186	On 06/02/2014			Bond Future	1	1,800,000	2,142.17	Client	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	4,300,000	5,117.42	Client	Buy
10:37:28	R186	On 06/02/2014			Bond Future	1	79,200,000	0.00	Member	Sell
Total for R186 Bond Future						49	966,800,000	351,836.10		
10:41:55	R203	On 06/02/2014			Bond Future	1	180,000,000	0.00	Member	Sell
10:41:55	R203	On 06/02/2014			Bond Future	1	180,000,000	193,501.85	Member	Buy
Total for R203 Bond Future						2	360,000,000	193,501.85		
10:41:55	R204	On 06/02/2014			Bond Future	1	105,000,000	0.00	Member	Sell
10:41:55	R204	On 06/02/2014			Bond Future	1	105,000,000	109,656.46	Member	Buy
11:55:20	R204	On 06/02/2014			Bond Future	1	1,000,000	0.00	Member	Sell
11:55:20	R204	On 06/02/2014			Bond Future	1	1,000,000	1,044.99	Member	Buy
12:05:24	R204	On 06/02/2014			Bond Future	1	1,000,000	0.00	Member	Sell
12:05:24	R204	On 06/02/2014			Bond Future	1	1,000,000	1,044.99	Client	Buy
Total for R204 Bond Future						6	214,000,000	111,746.43		
10:23:56	R208	On 06/02/2014			Bond Future	1	10,300,000	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
10:23:56	R208	On 06/02/2014			Bond Future	1	10,300,000	10,055.74	Member	Buy
10:41:05	R208	On 06/02/2014			Bond Future	1	10,300,000	0.00	Member	Sell
10:41:05	R208	On 06/02/2014			Bond Future	1	10,300,000	10,055.74	Client	Buy
Total for R208 Bond Future						4	41,200,000	20,111.47		
10:23:56	R209	On 06/02/2014			Bond Future	1	5,200,000	0.00	Member	Sell
10:23:56	R209	On 06/02/2014			Bond Future	1	5,200,000	3,931.36	Member	Buy
10:41:20	R209	On 06/02/2014			Bond Future	1	5,200,000	0.00	Member	Sell
10:41:20	R209	On 06/02/2014			Bond Future	1	5,200,000	3,931.36	Client	Buy
Total for R209 Bond Future						4	20,800,000	7,862.73		
10:23:56	R213	On 06/02/2014			Bond Future	1	5,500,000	0.00	Member	Sell
10:23:56	R213	On 06/02/2014			Bond Future	1	2,500,000	2,172.49	Member	Buy
10:41:54	R213	On 06/02/2014			Bond Future	1	1,200,000	1,042.79	Client	Buy
10:41:54	R213	On 06/02/2014			Bond Future	1	1,800,000	1,564.19	Member	Buy
10:41:54	R213	On 06/02/2014			Bond Future	1	1,200,000	1,042.79	Member	Buy
10:41:54	R213	On 06/02/2014			Bond Future	1	2,500,000	0.00	Member	Sell
10:41:54	R213	On 06/02/2014			Bond Future	1	1,800,000	1,564.19	Client	Buy
10:41:54	R213	On 06/02/2014			Bond Future	1	1,800,000	0.00	Member	Sell
10:41:54	R213	On 06/02/2014			Bond Future	1	2,500,000	2,172.49	Client	Buy
10:41:54	R213	On 06/02/2014			Bond Future	1	1,200,000	0.00	Member	Sell
Total for R213 Bond Future						10	22,000,000	9,558.94		
Grand Total for all Instruments						93	1,725,580,000	924,552.47		