



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 18/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:57:59	IGOV	On 06/02/2014			Index Future	1	30,000	6,035.25	Member	Buy
9:57:59	IGOV	On 06/02/2014			Index Future	1	30,000	0.00	Client	Sell
Total for IGOV Index Future						2	60,000	6,035.25		
18:00:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	150,000,000	0.00	Member	Sell
18:00:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	150,000,000	0.00	Member	Sell
18:00:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:00:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
18:00:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	150,000,000	35,542.50	Member	Buy
18:00:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	150,000,000	35,542.50	Member	Buy
18:00:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	100,000,000	23,695.00	Member	Buy
18:00:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
18:00:36	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	100,000,000	23,695.00	Member	Buy
18:00:37	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	25,000,000	0.00	Member	Sell
18:00:37	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	25,000,000	5,923.75	Member	Buy
18:00:37	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	300,000,000	71,085.00	Member	Buy
18:00:37	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	300,000,000	0.00	Member	Sell
18:00:37	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
18:00:37	JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	1	50,000,000	11,847.50	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						15	1,750,000,000	207,331.25		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:11:35	R207	On 06/02/2014			Bond Future	1	1,400,000	1,391.97	Member	Buy
10:11:35	R207	On 06/02/2014			Bond Future	1	1,400,000	0.00	Member	Sell
10:51:41	R207	On 06/02/2014			Bond Future	1	1,400,000	0.00	Client	Sell
10:51:41	R207	On 06/02/2014			Bond Future	1	1,400,000	1,391.97	Member	Buy
Total for R207 Bond Future						4	5,600,000	2,783.94		
10:11:35	R209	On 06/02/2014			Bond Future	1	500,000	378.21	Member	Buy
10:11:35	R209	On 06/02/2014			Bond Future	1	500,000	0.00	Member	Sell
10:34:07	R209	On 08/05/2014	8.50	Call	Bond Future	1	64,000,000	7.90	Member	Buy
10:34:07	R209	On 08/05/2014	8.50	Call	Bond Future	1	64,000,000	0.00	Client	Sell
10:34:07	R209	On 08/05/2014	9.50	Put	Bond Future	1	7,900,000	0.00	Client	Sell
10:34:07	R209	On 08/05/2014	9.00	Call	Bond Future	1	64,000,000	17.28	Client	Buy
10:34:07	R209	On 08/05/2014	9.50	Put	Bond Future	1	64,000,000	12.66	Member	Buy
10:34:07	R209	On 08/05/2014	9.00	Call	Bond Future	1	64,000,000	0.00	Member	Sell
10:48:50	R209	On 08/05/2014	9.50	Put	Bond Future	1	56,100,000	0.00	Client	Sell
10:51:31	R209	On 06/02/2014			Bond Future	1	500,000	378.21	Member	Buy
10:51:31	R209	On 06/02/2014			Bond Future	1	500,000	0.00	Client	Sell
10:58:48	R209	On 08/05/2014	9.50	Put	Bond Future	1	3,800,000	0.00	Member	Sell
10:58:48	R209	On 08/05/2014	9.50	Put	Bond Future	1	56,100,000	11.10	Client	Buy
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	2,500,000	0.00	Member	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	7,100,000	0.00	Member	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	7,100,000	0.00	Client	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	20,800,000	0.00	Client	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	9,400,000	0.00	Client	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	12,500,000	0.00	Member	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	9,400,000	0.00	Member	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	20,800,000	0.00	Member	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	20,800,000	4.12	Member	Buy
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	2,500,000	0.49	Member	Buy
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	12,500,000	2.47	Member	Buy
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	12,500,000	0.00	Client	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	7,100,000	1.40	Member	Buy
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	2,500,000	0.00	Client	Sell
10:59:49	R209	On 08/05/2014	9.50	Put	Bond Future	1	9,400,000	1.86	Member	Buy
11:02:02	R209	On 08/05/2014	9.00	Call	Bond Future	1	64,000,000	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
11:02:02	R209	On 08/05/2014	9.00	Call	Bond Future	1	7,900,000	2.13 Member	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	9,400,000	2.54 Member	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	2,500,000	0.68 Member	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	3,800,000	1.03 Member	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	20,800,000	5.62 Client	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	7,100,000	1.92 Member	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	9,400,000	2.54 Client	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	12,500,000	3.38 Client	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	9,400,000	0.00 Member	Sell
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	7,100,000	0.00 Member	Sell
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	12,500,000	0.00 Member	Sell
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	3,800,000	1.03 Client	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	20,800,000	0.00 Member	Sell
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	2,500,000	0.68 Client	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	3,800,000	0.00 Member	Sell
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	2,500,000	0.00 Member	Sell
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	7,100,000	1.92 Client	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	12,500,000	3.38 Member	Buy
11:03:04	R209	On 08/05/2014	9.00	Call	Bond Future	1	20,800,000	5.62 Member	Buy
11:03:30	R209	On 08/05/2014	8.50	Call	Bond Future	1	64,000,000	7.90 Client	Buy
11:03:30	R209	On 08/05/2014	8.50	Call	Bond Future	1	7,900,000	0.00 Member	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	9,400,000	1.16 Member	Buy
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	2,500,000	0.31 Member	Buy
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	9,400,000	0.00 Member	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	2,500,000	0.00 Member	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	20,800,000	0.00 Member	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	3,800,000	0.00 Member	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	12,500,000	0.00 Member	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	7,100,000	0.00 Member	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	12,500,000	0.00 Client	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	3,800,000	0.00 Client	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	7,100,000	0.00 Client	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	20,800,000	2.57 Member	Buy
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	12,500,000	1.54 Member	Buy
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	7,100,000	0.88 Member	Buy
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	3,800,000	0.47 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	20,800,000	0.00 Client	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	2,500,000	0.00 Client	Sell
11:04:19	R209	On 08/05/2014	8.50	Call	Bond Future	1	9,400,000	0.00 Client	Sell
11:09:55	R209	On 08/05/2014	9.50	Put	Bond Future	1	3,800,000	0.75 Member	Buy
11:09:55	R209	On 08/05/2014	9.50	Put	Bond Future	1	3,800,000	0.00 Client	Sell
11:11:16	R209	On 08/05/2014	9.00	Call	Bond Future	1	7,900,000	2.13 Client	Buy
11:11:16	R209	On 08/05/2014	9.00	Call	Bond Future	1	7,900,000	0.00 Member	Sell
11:12:04	R209	On 08/05/2014	8.50	Call	Bond Future	1	7,900,000	0.97 Member	Buy
11:12:04	R209	On 08/05/2014	8.50	Call	Bond Future	1	7,900,000	0.00 Client	Sell
Total for R209 Bond Future						74	1,122,400,000	866.82	
10:13:59	R214	On 06/02/2014			Bond Future	1	37,000,000	0.00 Member	Sell
10:13:59	R214	On 06/02/2014			Bond Future	1	30,000,000	0.00 Member	Sell
10:13:59	R214	On 06/02/2014			Bond Future	1	30,000,000	22,948.57 Client	Buy
10:13:59	R214	On 06/02/2014			Bond Future	1	37,000,000	28,354.43 Client	Buy
Total for R214 Bond Future						4	134,000,000	51,303.00	
Grand Total for all Instruments						99	3,012,060,000	268,320.26	