



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 18/09/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's) Type	Buy/ Sell
14:43:52	GOVI	On 06/02/2014			GOVI	1	460,000	201,606.96 Member	Buy
14:43:52	GOVI	On 06/02/2014			GOVI	1	460,000	0.00 Client	Sell
Total for GOVI GOVI						2	920,000	201,606.96	
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	50,000,000	11,858.75 Member	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	50,000,000	11,858.75 Member	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	25,000,000	5,929.38 Member	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	60,000,000	0.00 Member	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	185,000,000	43,877.38 Member	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	50,000,000	0.00 Client	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	50,000,000	11,858.75 Client	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	70,000,000	0.00 Member	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	70,000,000	0.00 Member	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	40,000,000	0.00 Member	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	150,000,000	35,576.25 Member	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	50,000,000	0.00 Member	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	130,000,000	0.00 Member	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	40,000,000	0.00 Client	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	40,000,000	9,487.00 Client	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	20,000,000	4,743.50 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)	Type	Buy/ Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	140,000,000	33,204.50	Member	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	20,000,000	4,743.50	Client	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	20,000,000	4,743.50	Client	Buy
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	60,000,000	0.00	Client	Sell
18:32:00	JIBAR FUTURE	On 18/09/2013			Jibar Tradeable Future	1	40,000,000	9,487.00	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						24	1,580,000,000	187,368.25		
14:45:39	R023	On 07/11/2013			Bond Future	1	10,000,000	0.00	Client	Sell
14:45:39	R023	On 07/11/2013			Bond Future	1	10,000,000	10,138.61	Member	Buy
Total for R023 Bond Future						2	20,000,000	10,138.61		
13:20:31	R186	On 07/11/2013			Bond Future	1	20,000,000	24,622.18	Member	Buy
13:20:31	R186	On 07/11/2013			Bond Future	1	20,000,000	0.00	Member	Sell
13:33:02	R186	On 07/11/2013			Bond Future	1	20,000,000	0.00	Client	Sell
13:33:02	R186	On 07/11/2013			Bond Future	1	20,000,000	24,622.18	Member	Buy
Total for R186 Bond Future						4	80,000,000	49,244.36		
8:58:53	R203	On 07/11/2013			Bond Future	1	2,200,000	0.00	Client	Sell
8:58:53	R203	On 07/11/2013			Bond Future	1	2,200,000	2,326.22	Member	Buy
9:00:19	R203	On 07/11/2013			Bond Future	1	7,600,000	0.00	Client	Sell
9:00:19	R203	On 07/11/2013			Bond Future	1	7,600,000	8,036.02	Member	Buy
9:43:56	R203	On 07/08/2014	6.84	Call	Bond Future	1	3,000,000	226.83	Client	Buy
9:43:56	R203	On 06/02/2014	6.84	Call	Bond Future	1	1,300,000	94.27	Client	Buy
9:43:56	R203	On 08/05/2014	6.84	Call	Bond Future	1	1,300,000	97.09	Client	Buy
9:43:56	R203	On 08/05/2014	6.84	Call	Bond Future	1	1,300,000	0.00	Member	Sell
9:43:56	R203	On 06/02/2014	6.84	Call	Bond Future	1	1,300,000	0.00	Member	Sell
9:43:56	R203	On 07/08/2014	6.84	Call	Bond Future	1	3,000,000	0.00	Member	Sell
Total for R203 Bond Future						10	30,800,000	10,780.42		
9:00:56	R204	On 07/11/2013			Bond Future	1	5,700,000	6,090.16	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Nominal Value Trade R(000's)Type	Buy/ Sell
9:00:56	R204	On 07/11/2013		Bond Future	1	5,700,000	0.00 Client	Sell
Total for R204 Bond Future					2	11,400,000	6,090.16	
12:55:41	R210	On 07/11/2013		Bond Future	1	3,300,000	0.00 Member	Sell
12:55:41	R210	On 07/11/2013		Bond Future	1	3,300,000	5,113.49 Client	Buy
Total for R210 Bond Future					2	6,600,000	5,113.49	
Grand Total for all Instruments					46	1,729,720,000	470,342.26	