



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 16/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
8:21:05	ALBI	On 06/02/2014			Index Future	1	390,000	0.00 Client	Sell
8:21:05	ALBI	On 06/02/2014			Index Future	1	390,000	181,753.26 Client	Buy
8:21:05	ALBI	On 06/02/2014			Index Future	1	350,000	0.00 Member	Sell
8:21:05	ALBI	On 06/02/2014			Index Future	1	40,000	17,841.36 Member	Buy
13:09:12	ALBI	On 06/02/2014			Index Future	1	40,000	0.00 Client	Sell
13:09:12	ALBI	On 06/02/2014			Index Future	1	350,000	163,111.90 Member	Buy
13:09:12	ALBI	On 06/02/2014			Index Future	1	350,000	0.00 Client	Sell
13:09:12	ALBI	On 06/02/2014			Index Future	1	40,000	0.00 Member	Sell
13:09:12	ALBI	On 06/02/2014			Index Future	1	40,000	18,641.36 Member	Buy
13:09:40	ALBI	On 06/02/2014			Index Future	1	350,000	156,111.90 Member	Buy
13:09:40	ALBI	On 06/02/2014			Index Future	1	350,000	156,111.90 Client	Buy
13:09:40	ALBI	On 06/02/2014			Index Future	1	40,000	0.00 Member	Sell
13:09:40	ALBI	On 06/02/2014			Index Future	1	350,000	0.00 Member	Sell
13:09:40	ALBI	On 06/02/2014			Index Future	1	40,000	17,841.36 Client	Buy
Total for ALBI Index Future						14	3,120,000	711,413.04	
18:00:35	JIBAR FUTURE	On 16/10/2013			Jibar Tradeable Future	1	100,000,000	23,715.00 Client	Buy
18:00:35	JIBAR FUTURE	On 16/10/2013			Jibar Tradeable Future	1	100,000,000	0.00 Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						2	200,000,000	23,715.00	
16:35:41	R186	On 07/11/2013			Bond Future	1	5,400,000	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
16:35:41	R186	On 07/11/2013			Bond Future	1	5,400,000	6,762.49	Member	Buy
16:47:03	R186	On 07/11/2013			Bond Future	1	5,400,000	6,762.49	Client	Buy
16:47:03	R186	On 07/11/2013			Bond Future	1	5,400,000	0.00	Member	Sell
Total for R186 Bond Future						4	21,600,000	13,524.98		
16:35:41	R203	On 07/11/2013			Bond Future	1	14,700,000	0.00	Member	Sell
16:35:41	R203	On 07/11/2013			Bond Future	1	14,700,000	15,730.83	Member	Buy
16:46:37	R203	On 07/11/2013			Bond Future	1	14,700,000	15,730.83	Client	Buy
16:46:37	R203	On 07/11/2013			Bond Future	1	14,700,000	0.00	Member	Sell
Total for R203 Bond Future						4	58,800,000	31,461.66		
14:26:03	R207	On 06/02/2014			Bond Future	1	108,100,000	108,657.40	Member	Buy
14:26:03	R207	On 06/02/2014			Bond Future	1	11,700,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	34,000,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	34,000,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	23,200,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	5,800,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	23,200,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	8,100,000	8,141.77	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	5,800,000	5,829.91	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	5,200,000	5,226.81	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	8,100,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	23,200,000	23,319.63	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	5,800,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	5,000,000	5,025.78	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	2,500,000	2,512.89	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	5,000,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	800,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	2,000,000	2,010.31	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	11,700,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	34,000,000	34,175.31	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	5,200,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	800,000	804.13	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	2,500,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	5,200,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	9,800,000	9,850.53	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	11,700,000	11,760.33	Member	Buy
14:40:08	R207	On 06/02/2014			Bond Future	1	2,500,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	9,800,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	5,000,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	2,000,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	8,100,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	800,000	0.00	Member	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	9,800,000	0.00	Client	Sell
14:40:08	R207	On 06/02/2014			Bond Future	1	2,000,000	0.00	Client	Sell
16:35:41	R207	On 07/11/2013			Bond Future	1	70,600,000	72,767.19	Member	Buy
16:35:41	R207	On 07/11/2013			Bond Future	1	32,100,000	0.00	Member	Sell
16:46:11	R207	On 07/11/2013			Bond Future	1	8,200,000	0.00	Member	Sell
16:46:11	R207	On 07/11/2013			Bond Future	1	30,300,000	0.00	Member	Sell
16:46:11	R207	On 07/11/2013			Bond Future	1	8,200,000	0.00	Client	Sell
16:46:11	R207	On 07/11/2013			Bond Future	1	32,100,000	33,085.37	Member	Buy
16:46:11	R207	On 07/11/2013			Bond Future	1	30,300,000	0.00	Client	Sell
16:46:11	R207	On 07/11/2013			Bond Future	1	32,100,000	0.00	Client	Sell
16:46:11	R207	On 07/11/2013			Bond Future	1	8,200,000	8,451.71	Member	Buy
16:46:11	R207	On 07/11/2013			Bond Future	1	30,300,000	31,230.11	Member	Buy
Total for R207 Bond Future						44	714,800,000	362,849.18		
16:35:41	R213	On 07/11/2013			Bond Future	1	3,200,000	2,802.75	Member	Buy
16:35:41	R213	On 07/11/2013			Bond Future	1	3,200,000	0.00	Member	Sell
16:47:21	R213	On 07/11/2013			Bond Future	1	3,200,000	0.00	Client	Sell
16:47:21	R213	On 07/11/2013			Bond Future	1	3,200,000	2,802.75	Member	Buy
Total for R213 Bond Future						4	12,800,000	5,605.50		
Grand Total for all Instruments						72	1,011,120,000	1,148,569.36		