



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 12/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:32:33	ALBI	On 06/02/2014			Index Future	1	70,000	30,720.55	Member	Buy
9:32:33	ALBI	On 06/02/2014			Index Future	1	70,000	0.00	Member	Sell
14:48:04	ALBI	On 06/02/2014			Index Future	1	70,000	0.00	Member	Sell
14:48:04	ALBI	On 06/02/2014			Index Future	1	70,000	30,741.55	Client	Buy
Total for ALBI Index Future						4	280,000	61,462.10		
10:12:43	IGOV	On 06/02/2014			Index Future	1	20,000	4,027.00	Member	Buy
10:12:43	IGOV	On 06/02/2014			Index Future	1	20,000	0.00	Member	Sell
14:48:15	IGOV	On 06/02/2014			Index Future	1	20,000	0.00	Member	Sell
14:48:15	IGOV	On 06/02/2014			Index Future	1	20,000	4,030.20	Client	Buy
Total for IGOV Index Future						4	80,000	8,057.20		
8:59:07	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	500,000,000	0.00	Member	Sell
8:59:07	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,255.00	Member	Buy
8:59:07	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
8:59:07	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	500,000,000	117,875.00	Member	Buy
16:39:56	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:39:56	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,256.25	Client	Buy
16:40:14	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	500,000,000	117,868.75	Member	Buy
16:40:14	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	500,000,000	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
Total for JIBAR FUTURE Jibar Tradeable Future						8	2,400,000,000	282,255.00		
16:18:46	R203	On 06/02/2014			Bond Future	1	2,300,000	2,470.22	Member	Buy
16:18:46	R203	On 06/02/2014			Bond Future	1	2,300,000	0.00	Member	Sell
16:25:44	R203	On 06/02/2014			Bond Future	1	2,300,000	2,470.22	Client	Buy
16:25:44	R203	On 06/02/2014			Bond Future	1	2,300,000	0.00	Member	Sell
Total for R203 Bond Future						4	9,200,000	4,940.44		
11:28:03	R208	On 06/02/2014			Bond Future	1	3,000,000	0.00	Client	Sell
11:28:03	R208	On 06/02/2014			Bond Future	1	3,000,000	2,917.10	Member	Buy
16:21:46	R208	On 06/02/2014			Bond Future	1	2,000,000	0.00	Client	Sell
16:21:46	R208	On 06/02/2014			Bond Future	1	2,000,000	0.00	Member	Sell
16:21:46	R208	On 06/02/2014			Bond Future	1	2,000,000	1,944.88	Client	Buy
16:21:46	R208	On 06/02/2014			Bond Future	1	2,000,000	1,945.03	Member	Buy
Total for R208 Bond Future						6	14,000,000	6,807.02		
9:32:33	R209	On 06/02/2014			Bond Future	1	6,800,000	5,130.05	Member	Buy
9:32:33	R209	On 06/02/2014			Bond Future	1	6,800,000	0.00	Member	Sell
9:56:52	R209	On 08/05/2014	9.63	Put	Bond Future	1	3,800,000	0.00	Member	Sell
9:56:52	R209	On 08/05/2014	9.63	Put	Bond Future	1	3,800,000	0.57	Member	Buy
14:44:48	R209	On 08/05/2014	9.63	Put	Bond Future	1	3,800,000	0.57	Member	Buy
14:44:48	R209	On 08/05/2014	9.63	Put	Bond Future	1	3,800,000	0.00	Client	Sell
14:47:00	R209	On 06/02/2014			Bond Future	1	6,800,000	0.00	Member	Sell
14:47:00	R209	On 06/02/2014			Bond Future	1	6,800,000	5,131.32	Client	Buy
Total for R209 Bond Future						8	42,400,000	10,262.51		
16:12:13	R211	On 06/02/2014			Bond Future	1	39,000,000	0.00	Member	Sell
16:12:13	R211	On 06/02/2014			Bond Future	1	39,000,000	50,348.22	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R211 Bond Future						2	78,000,000	50,348.22		
12:56:42	R212	On 06/02/2014			Bond Future	1	31,700,000	41,781.23	Client	Buy
12:56:42	R212	On 06/02/2014			Bond Future	1	31,700,000	0.00	Member	Sell
Total for R212 Bond Future						2	63,400,000	41,781.23		
9:32:33	R213	On 06/02/2014			Bond Future	1	2,600,000	2,253.05	Member	Buy
9:32:33	R213	On 06/02/2014			Bond Future	1	2,600,000	0.00	Member	Sell
14:47:19	R213	On 06/02/2014			Bond Future	1	2,600,000	0.00	Member	Sell
14:47:19	R213	On 06/02/2014			Bond Future	1	2,600,000	2,253.55	Client	Buy
Total for R213 Bond Future						4	10,400,000	4,506.60		
9:32:33	R248	On 06/02/2014			Bond Future	1	2,900,000	2,867.02	Member	Buy
9:32:33	R248	On 06/02/2014			Bond Future	1	2,900,000	0.00	Member	Sell
14:46:17	R248	On 06/02/2014			Bond Future	1	2,900,000	0.00	Member	Sell
14:46:17	R248	On 06/02/2014			Bond Future	1	2,900,000	2,867.73	Client	Buy
Total for R248 Bond Future						4	11,600,000	5,734.75		
Grand Total for all Instruments						46	2,629,360,000	476,155.08		