



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 14/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:33:35	GOVI	On 07/11/2013			GOVI	1	30,000	0.00	Client	Sell
10:33:35	GOVI	On 07/11/2013			GOVI	1	30,000	13,232.22	Member	Buy
12:56:42	GOVI	On 07/11/2013			GOVI	1	30,000	0.00	Member	Sell
12:56:42	GOVI	On 07/11/2013			GOVI	1	30,000	13,232.22	Client	Buy
Total for GOVI GOVI						4	120,000	26,464.44		
12:14:42	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
12:14:42	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,332.50	Member	Buy
15:24:39	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,331.25	Member	Buy
15:24:39	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	400,000,000	46,663.75		
14:59:58	R157	On 07/11/2013			Bond Future	1	182,700,000	210,394.01	Member	Buy
14:59:58	R157	On 07/11/2013			Bond Future	1	19,300,000	0.00	Member	Sell
15:13:11	R157	On 07/11/2013			Bond Future	1	2,300,000	0.00	Member	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	8,600,000	0.00	Client	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	19,300,000	0.00	Client	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	24,200,000	0.00	Member	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	1,400,000	1,612.21	Member	Buy
15:13:12	R157	On 07/11/2013			Bond Future	1	11,900,000	13,703.82	Member	Buy
15:13:12	R157	On 07/11/2013			Bond Future	1	2,600,000	2,994.11	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	89,000,000	0.00 Client	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	1,200,000	1,381.90 Member	Buy
15:13:12	R157	On 07/11/2013			Bond Future	1	22,200,000	25,565.12 Member	Buy
15:13:12	R157	On 07/11/2013			Bond Future	1	2,600,000	0.00 Client	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	1,200,000	0.00 Client	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	11,900,000	0.00 Client	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	19,300,000	22,225.53 Member	Buy
15:13:12	R157	On 07/11/2013			Bond Future	1	89,000,000	102,490.79 Member	Buy
15:13:12	R157	On 07/11/2013			Bond Future	1	24,200,000	0.00 Client	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	24,200,000	27,868.28 Member	Buy
15:13:12	R157	On 07/11/2013			Bond Future	1	22,200,000	0.00 Member	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	22,200,000	0.00 Client	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	2,300,000	2,648.64 Member	Buy
15:13:12	R157	On 07/11/2013			Bond Future	1	1,400,000	0.00 Client	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	8,600,000	9,903.60 Member	Buy
15:13:12	R157	On 07/11/2013			Bond Future	1	11,900,000	0.00 Member	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	1,400,000	0.00 Member	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	89,000,000	0.00 Member	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	8,600,000	0.00 Member	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	2,600,000	0.00 Member	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	1,200,000	0.00 Member	Sell
15:13:12	R157	On 07/11/2013			Bond Future	1	2,300,000	0.00 Client	Sell
16:34:28	R157	On 06/02/2014			Bond Future	1	58,600,000	68,335.93 Member	Buy
16:34:28	R157	On 06/02/2014			Bond Future	1	1,400,000	0.00 Member	Sell
16:41:16	R157	On 06/02/2014			Bond Future	1	31,300,000	0.00 Member	Sell
16:41:16	R157	On 06/02/2014			Bond Future	1	31,300,000	36,500.25 Member	Buy
16:41:16	R157	On 06/02/2014			Bond Future	1	31,300,000	0.00 Client	Sell
16:41:17	R157	On 06/02/2014			Bond Future	1	4,500,000	5,247.64 Member	Buy
16:41:17	R157	On 06/02/2014			Bond Future	1	1,400,000	1,632.60 Member	Buy
16:41:17	R157	On 06/02/2014			Bond Future	1	10,700,000	12,477.72 Member	Buy
16:41:17	R157	On 06/02/2014			Bond Future	1	9,900,000	11,544.81 Member	Buy
16:41:17	R157	On 06/02/2014			Bond Future	1	1,400,000	0.00 Client	Sell
16:41:17	R157	On 06/02/2014			Bond Future	1	10,700,000	0.00 Client	Sell
16:41:17	R157	On 06/02/2014			Bond Future	1	800,000	0.00 Client	Sell
16:41:17	R157	On 06/02/2014			Bond Future	1	4,500,000	0.00 Client	Sell
16:41:17	R157	On 06/02/2014			Bond Future	1	9,900,000	0.00 Client	Sell

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16:41:17	R157	On 06/02/2014			Bond Future	1	9,900,000	0.00 Member	Sell
16:41:17	R157	On 06/02/2014			Bond Future	1	800,000	0.00 Member	Sell
16:41:17	R157	On 06/02/2014			Bond Future	1	800,000	932.91 Member	Buy
16:41:17	R157	On 06/02/2014			Bond Future	1	10,700,000	0.00 Member	Sell
16:41:17	R157	On 06/02/2014			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R157 Bond Future						50	965,200,000	557,459.88	
8:56:36	R186	On 07/11/2013			Bond Future	1	1,000,000	0.00 Client	Sell
8:56:36	R186	On 07/11/2013			Bond Future	1	1,000,000	1,252.43 Member	Buy
15:28:41	R186	On 07/11/2013			Bond Future	1	15,000,000	0.00 Member	Sell
15:28:41	R186	On 07/11/2013			Bond Future	1	15,000,000	18,785.93 Member	Buy
16:15:43	R186	On 07/11/2013	8.50	Put	Bond Future	1	5,000,000	0.00 Client	Sell
16:15:43	R186	On 07/11/2013	8.50	Put	Bond Future	1	5,000,000	0.12 Client	Buy
Total for R186 Bond Future						6	42,000,000	20,038.47	
11:13:13	R208	On 07/11/2013			Bond Future	1	1,500,000	1,469.30 Client	Buy
11:13:13	R208	On 07/11/2013			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R208 Bond Future						2	3,000,000	1,469.30	
Grand Total for all Instruments						66	1,410,320,000	652,095.84	