



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 15/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
17:23:28	ALBI	On 06/02/2014			Index Future	1	390,000	0.00 Client	Sell
17:23:28	ALBI	On 06/02/2014			Index Future	1	350,000	163,111.90 Member	Buy
17:26:37	ALBI	On 06/02/2014			Index Future	1	40,000	18,641.36 Member	Buy
17:26:37	ALBI	On 06/02/2014			Index Future	1	40,000	18,641.36 Client	Buy
17:26:37	ALBI	On 06/02/2014			Index Future	1	350,000	163,111.90 Client	Buy
17:26:37	ALBI	On 06/02/2014			Index Future	1	40,000	0.00 Member	Sell
17:26:37	ALBI	On 06/02/2014			Index Future	1	350,000	0.00 Member	Sell
Total for ALBI Index Future						7	1,560,000	363,506.52	
11:13:04	R157	On 07/11/2013			Bond Future	1	17,400,000	20,049.86 Member	Buy
11:13:04	R157	On 07/11/2013			Bond Future	1	13,500,000	0.00 Member	Sell
11:16:25	R157	On 07/11/2013			Bond Future	1	13,500,000	15,555.93 Member	Buy
11:16:25	R157	On 07/11/2013			Bond Future	1	3,900,000	0.00 Member	Sell
11:16:25	R157	On 07/11/2013			Bond Future	1	13,500,000	0.00 Client	Sell
11:16:25	R157	On 07/11/2013			Bond Future	1	3,900,000	0.00 Client	Sell
11:16:25	R157	On 07/11/2013			Bond Future	1	3,900,000	4,493.93 Member	Buy
Total for R157 Bond Future						7	69,600,000	40,099.73	
12:20:26	R186	On 07/11/2013			Bond Future	1	1,600,000	1,996.06 Client	Buy
12:20:26	R186	On 07/11/2013			Bond Future	1	1,600,000	0.00 Member	Sell
17:02:24	R186	On 07/08/2014	8.92	Put	Bond Future	1	13,700,000	5.82 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:02:24	R186	On 07/08/2014	8.92	Put	Bond Future	1	84,000,000	0.00	Member	Sell
17:17:16	R186	On 07/08/2014	8.92	Put	Bond Future	1	70,300,000	29.84	Member	Buy
17:17:16	R186	On 07/08/2014	8.92	Put	Bond Future	1	70,300,000	29.91	Client	Buy
17:17:16	R186	On 07/08/2014	8.92	Put	Bond Future	1	13,700,000	5.83	Client	Buy
17:17:16	R186	On 07/08/2014	8.92	Put	Bond Future	1	70,300,000	0.00	Member	Sell
17:17:16	R186	On 07/08/2014	8.92	Put	Bond Future	1	13,700,000	0.00	Member	Sell
17:41:15	R186	On 07/11/2013	8.75	Put	Bond Future	1	16,800,000	0.14	Client	Buy
17:41:15	R186	On 07/11/2013	8.75	Put	Bond Future	1	16,800,000	0.00	Client	Sell
Total for R186 Bond Future						11	372,800,000	2,067.59		
17:02:24	R204	On 07/08/2014	7.78	Put	Bond Future	1	8,700,000	1.36	Member	Buy
17:02:24	R204	On 07/08/2014	7.78	Put	Bond Future	1	53,000,000	0.00	Member	Sell
17:15:57	R204	On 07/08/2014	7.78	Put	Bond Future	1	8,700,000	1.37	Client	Buy
17:15:57	R204	On 07/08/2014	7.78	Put	Bond Future	1	44,300,000	6.98	Client	Buy
17:15:57	R204	On 07/08/2014	7.78	Put	Bond Future	1	44,300,000	6.94	Member	Buy
17:15:57	R204	On 07/08/2014	7.78	Put	Bond Future	1	8,700,000	0.00	Member	Sell
17:15:57	R204	On 07/08/2014	7.78	Put	Bond Future	1	44,300,000	0.00	Member	Sell
17:41:15	R204	On 07/11/2013	7.00	Put	Bond Future	1	20,700,000	0.00	Client	Sell
17:41:15	R204	On 07/11/2013	7.00	Put	Bond Future	1	20,700,000	0.87	Client	Buy
Total for R204 Bond Future						9	253,400,000	17.52		
15:29:57	R208	On 07/11/2013			Bond Future	1	1,500,000	1,466.01	Client	Buy
15:29:57	R208	On 07/11/2013			Bond Future	1	1,000,000	977.34	Client	Buy
15:29:57	R208	On 07/11/2013			Bond Future	1	500,000	488.67	Client	Buy
15:29:57	R208	On 07/11/2013			Bond Future	1	700,000	0.00	Member	Sell
15:29:57	R208	On 07/11/2013			Bond Future	1	1,500,000	0.00	Member	Sell
15:29:57	R208	On 07/11/2013			Bond Future	1	500,000	0.00	Member	Sell
15:29:57	R208	On 07/11/2013			Bond Future	1	1,900,000	0.00	Member	Sell
15:29:57	R208	On 07/11/2013			Bond Future	1	700,000	684.14	Client	Buy
15:29:57	R208	On 07/11/2013			Bond Future	1	1,900,000	1,856.95	Client	Buy
15:29:57	R208	On 07/11/2013			Bond Future	1	1,000,000	0.00	Member	Sell
17:02:24	R208	On 07/08/2014	8.28	Put	Bond Future	1	10,300,000	2.33	Member	Buy
17:02:24	R208	On 07/08/2014	8.28	Put	Bond Future	1	63,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
17:16:41	R208	On 07/08/2014	8.28	Put	Bond Future	1	52,700,000	0.00 Member	Sell
17:16:41	R208	On 07/08/2014	8.28	Put	Bond Future	1	52,700,000	11.98 Client	Buy
17:16:41	R208	On 07/08/2014	8.28	Put	Bond Future	1	10,300,000	2.34 Client	Buy
17:16:41	R208	On 07/08/2014	8.28	Put	Bond Future	1	10,300,000	0.00 Member	Sell
17:16:41	R208	On 07/08/2014	8.28	Put	Bond Future	1	52,700,000	11.93 Member	Buy
17:41:15	R208	On 07/11/2013	7.50	Put	Bond Future	1	24,800,000	1.32 Client	Buy
17:41:15	R208	On 07/11/2013	7.50	Put	Bond Future	1	24,800,000	0.00 Client	Sell
Total for R208 Bond Future						19	312,800,000	5,503.00	
17:41:15	R209	On 07/11/2013	9.50	Put	Bond Future	1	16,000,000	0.22 Client	Buy
17:41:15	R209	On 07/11/2013	9.50	Put	Bond Future	1	16,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	32,000,000	0.22	
Grand Total for all Instruments						55	1,042,160,000	411,194.59	