



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 20/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
9:29:09	ALBI	On 08/05/2014			Index Future	1	20,000	8,690.72 Client	Buy
9:29:09	ALBI	On 08/05/2014			Index Future	1	20,000	0.00 Client	Sell
15:53:32	ALBI	On 08/05/2014			Index Future	1	20,000	0.00 Client	Sell
15:53:32	ALBI	On 08/05/2014			Index Future	1	50,000	21,676.95 Member	Buy
15:53:32	ALBI	On 08/05/2014			Index Future	1	50,000	0.00 Client	Sell
15:53:32	ALBI	On 08/05/2014			Index Future	1	20,000	8,670.78 Member	Buy
Total for ALBI Index Future						6	180,000	39,038.45	
13:36:02	GOVI	On 08/05/2014			GOVI	1	10,000	0.00 Client	Sell
13:36:02	GOVI	On 08/05/2014			GOVI	1	10,000	4,359.41 Member	Buy
13:54:29	GOVI	On 08/05/2014			GOVI	1	10,000	4,359.41 Client	Buy
13:54:29	GOVI	On 08/05/2014			GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI						4	40,000	8,718.82	
12:38:41	IGOV	On 08/05/2014			Index Future	1	160,000	31,769.12 Client	Buy
12:38:41	IGOV	On 08/05/2014			Index Future	1	160,000	0.00 Member	Sell
13:31:41	IGOV	On 08/05/2014			Index Future	1	30,000	0.00 Client	Sell
13:31:41	IGOV	On 08/05/2014			Index Future	1	30,000	5,982.69 Member	Buy
13:36:14	IGOV	On 08/05/2014			Index Future	1	160,000	31,769.12 Member	Buy
13:36:14	IGOV	On 08/05/2014			Index Future	1	160,000	0.00 Member	Sell
14:09:53	IGOV	On 08/05/2014			Index Future	1	160,000	31,769.12 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:09:53	IGOV	On 08/05/2014			Index Future	1	160,000	0.00	Client	Sell
14:40:11	IGOV	On 08/05/2014			Index Future	1	30,000	0.00	Member	Sell
14:40:11	IGOV	On 08/05/2014			Index Future	1	30,000	5,987.49	Client	Buy
Total for IGOV Index Future						10	1,080,000	107,277.54		
14:29:44	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	23,017.50	Member	Buy
14:29:44	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	23,357.50	Member	Buy
14:29:44	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
14:29:44	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:09:09	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	23,358.75	Client	Buy
16:09:09	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:09:23	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	23,018.75	Client	Buy
16:09:23	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						8	800,000,000	92,752.50		
14:33:11	R186	On 08/05/2014			Bond Future	1	5,000,000	5,867.34	Member	Buy
14:33:11	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
16:07:20	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Client	Sell
16:07:20	R186	On 08/05/2014			Bond Future	1	5,000,000	5,865.28	Member	Buy
Total for R186 Bond Future						4	20,000,000	11,732.62		
11:22:59	R2030	On 08/05/2014			Bond Future	1	26,100,000	0.00	Member	Sell
11:22:59	R2030	On 08/05/2014			Bond Future	1	300,000	280.41	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	1,900,000	1,775.93	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	12,600,000	11,777.19	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	200,000	186.94	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	200,000	186.94	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	500,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	400,000	373.88	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	200,000	186.94	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	200,000	186.94	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	500,000	467.35	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	400,000	373.88	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	3,300,000	3,084.50	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	3,300,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	12,600,000	11,777.19	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	1,000,000	934.70	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	12,600,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	3,300,000	3,084.50	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	200,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	500,000	467.35	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	400,000	373.88	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	1,000,000	934.70	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	200,000	186.94	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	400,000	373.88	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	1,300,000	1,215.11	Member	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	200,000	186.94	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	1,900,000	1,775.93	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	200,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	200,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	1,300,000	1,215.11	Client	Buy
11:38:41	R2030	On 08/05/2014			Bond Future	1	1,900,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
11:38:41	R2030	On 08/05/2014			Bond Future	1	1,300,000	0.00	Member	Sell
11:38:42	R2030	On 08/05/2014			Bond Future	1	500,000	467.35	Member	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	2,400,000	0.00	Member	Sell
11:38:42	R2030	On 08/05/2014			Bond Future	1	500,000	467.35	Client	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	400,000	373.88	Client	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	2,400,000	2,243.28	Client	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	300,000	0.00	Member	Sell
11:38:42	R2030	On 08/05/2014			Bond Future	1	100,000	0.00	Member	Sell
11:38:42	R2030	On 08/05/2014			Bond Future	1	500,000	0.00	Member	Sell
11:38:42	R2030	On 08/05/2014			Bond Future	1	400,000	373.88	Member	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	2,400,000	2,243.28	Member	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	400,000	373.88	Member	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	100,000	93.47	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
11:38:42	R2030	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
11:38:42	R2030	On 08/05/2014			Bond Future	1	400,000	373.88	Client	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	300,000	280.41	Client	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	100,000	93.47	Client	Buy
11:38:42	R2030	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
Total for R2030 Bond Future						52	104,400,000	48,791.24		
15:53:32	R2048	On 08/05/2014			Bond Future	1	2,400,000	2,295.96	Member	Buy
15:53:32	R2048	On 08/05/2014			Bond Future	1	2,800,000	2,678.62	Member	Buy
15:53:32	R2048	On 08/05/2014			Bond Future	1	700,000	669.65	Member	Buy
15:53:32	R2048	On 08/05/2014			Bond Future	1	700,000	0.00	Client	Sell
15:53:32	R2048	On 08/05/2014			Bond Future	1	2,400,000	0.00	Client	Sell
15:53:32	R2048	On 08/05/2014			Bond Future	1	3,100,000	2,965.61	Member	Buy
15:53:32	R2048	On 08/05/2014			Bond Future	1	800,000	765.32	Member	Buy
15:53:32	R2048	On 08/05/2014			Bond Future	1	2,800,000	0.00	Client	Sell
15:53:32	R2048	On 08/05/2014			Bond Future	1	3,100,000	0.00	Client	Sell
15:53:32	R2048	On 08/05/2014			Bond Future	1	800,000	0.00	Client	Sell
Total for R2048 Bond Future						10	19,600,000	9,375.16		
Grand Total for all Instruments						94	945,300,000	317,686.33		