



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 14/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:20:22	R211	On 06/02/2014			Bond Future	1	52,200,000	0.00	Member	Sell
10:20:22	R211	On 06/02/2014			Bond Future	1	52,200,000	64,477.07	Client	Buy
Total for R211 Bond Future						2	104,400,000	64,477.07		
11:26:41	R213	On 06/02/2014			Bond Future	1	107,400,000	0.00	Member	Sell
11:26:41	R213	On 06/02/2014			Bond Future	1	1,900,000	1,651.18	Member	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	18,400,000	15,990.34	Member	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	37,400,000	32,502.10	Member	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	1,400,000	1,216.66	Member	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	18,400,000	0.00	Member	Sell
11:42:09	R213	On 06/02/2014			Bond Future	1	10,300,000	8,951.11	Client	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	1,400,000	0.00	Member	Sell
11:42:09	R213	On 06/02/2014			Bond Future	1	2,600,000	0.00	Member	Sell
11:42:09	R213	On 06/02/2014			Bond Future	1	37,400,000	0.00	Member	Sell
11:42:09	R213	On 06/02/2014			Bond Future	1	10,800,000	9,385.63	Client	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	10,800,000	9,385.63	Member	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	10,800,000	0.00	Member	Sell
11:42:09	R213	On 06/02/2014			Bond Future	1	2,600,000	2,259.50	Client	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	1,400,000	1,216.66	Client	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	10,300,000	8,951.11	Member	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	10,300,000	0.00	Member	Sell
11:42:09	R213	On 06/02/2014			Bond Future	1	37,400,000	32,502.10	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:42:09	R213	On 06/02/2014			Bond Future	1	18,400,000	15,990.34 Client	Buy
11:42:09	R213	On 06/02/2014			Bond Future	1	2,600,000	2,259.50 Member	Buy
11:42:10	R213	On 06/02/2014			Bond Future	1	7,500,000	6,517.80 Client	Buy
11:42:10	R213	On 06/02/2014			Bond Future	1	2,800,000	0.00 Member	Sell
11:42:10	R213	On 06/02/2014			Bond Future	1	7,500,000	6,517.80 Member	Buy
11:42:10	R213	On 06/02/2014			Bond Future	1	1,900,000	1,651.18 Client	Buy
11:42:10	R213	On 06/02/2014			Bond Future	1	1,900,000	0.00 Member	Sell
11:42:10	R213	On 06/02/2014			Bond Future	1	7,500,000	0.00 Member	Sell
11:42:10	R213	On 06/02/2014			Bond Future	1	14,300,000	0.00 Member	Sell
11:42:10	R213	On 06/02/2014			Bond Future	1	2,800,000	2,433.31 Client	Buy
11:42:10	R213	On 06/02/2014			Bond Future	1	14,300,000	12,427.27 Client	Buy
11:42:10	R213	On 06/02/2014			Bond Future	1	2,800,000	2,433.31 Member	Buy
11:42:10	R213	On 06/02/2014			Bond Future	1	14,300,000	12,427.27 Member	Buy
Total for R213 Bond Future						31	429,600,000	186,669.81	
Grand Total for all Instruments						33	534,000,000	251,146.89	