



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 23/01/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:23:36	R023	On 08/05/2014			Bond Future	1	15,000,000	0.00 Member	Sell
15:23:36	R023	On 08/05/2014			Bond Future	1	15,000,000	14,719.68 Client	Buy
Total for R023 Bond Future						2	30,000,000	14,719.68	
9:34:50	R186	On 06/02/2014			Bond Future	1	400,000	0.00 Member	Sell
9:34:50	R186	On 06/02/2014			Bond Future	1	400,000	469.47 Client	Buy
10:51:18	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
10:51:18	R186	On 06/02/2014			Bond Future	1	20,000,000	0.00 Member	Sell
10:51:18	R186	On 06/02/2014			Bond Future	1	30,000,000	35,248.85 Member	Buy
11:20:38	R186	On 06/02/2014			Bond Future	1	800,000	939.97 Member	Buy
11:20:38	R186	On 06/02/2014			Bond Future	1	30,000,000	0.00 Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	2,500,000	2,937.40 Client	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	900,000	0.00 Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	2,500,000	2,937.40 Member	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	2,500,000	0.00 Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	5,000,000	5,874.81 Member	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	6,300,000	7,402.26 Client	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	800,000	0.00 Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	7,600,000	8,929.71 Client	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	6,300,000	0.00 Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	3,200,000	3,759.88 Client	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	3,100,000	3,642.38 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	500,000	587.48	Client	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	100,000	0.00	Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	3,200,000	0.00	Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	500,000	0.00	Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	100,000	117.50	Client	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	900,000	1,057.47	Member	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	500,000	587.48	Member	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	100,000	117.50	Member	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	3,200,000	3,759.88	Member	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	3,100,000	3,642.38	Member	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	7,600,000	0.00	Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	800,000	939.97	Client	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	7,600,000	8,929.71	Member	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	6,300,000	7,402.26	Member	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	900,000	1,057.47	Client	Buy
14:32:19	R186	On 06/02/2014			Bond Future	1	3,100,000	0.00	Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	5,000,000	0.00	Member	Sell
14:32:19	R186	On 06/02/2014			Bond Future	1	5,000,000	5,874.81	Client	Buy
Total for R186 Bond Future						36	180,800,000	106,216.00		
11:41:48	R204	On 06/02/2014			Bond Future	1	7,000,000	0.00	Client	Sell
11:41:48	R204	On 06/02/2014			Bond Future	1	7,000,000	7,214.64	Member	Buy
Total for R204 Bond Future						2	14,000,000	7,214.64		
11:41:48	R208	On 06/02/2014			Bond Future	1	7,800,000	0.00	Client	Sell
11:41:48	R208	On 06/02/2014			Bond Future	1	7,800,000	7,481.12	Member	Buy
Total for R208 Bond Future						2	15,600,000	7,481.12		
12:23:54	R209	On 08/05/2014			Bond Future	1	7,800,000	0.00	Member	Sell
12:23:54	R209	On 08/05/2014			Bond Future	1	7,800,000	5,667.69	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R209 Bond Future				2	15,600,000	5,667.69	
	Grand Total for all Instruments				44	256,000,000	141,299.12	