



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 20/01/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
14:43:38	ALBI	On 06/02/2014			Index Future	1	800,000	349,286.40 Client	Buy
14:43:38	ALBI	On 08/05/2014			Index Future	1	800,000	0.00 Client	Sell
14:43:38	ALBI	On 08/05/2014			Index Future	1	800,000	354,099.20 Client	Buy
14:43:38	ALBI	On 06/02/2014			Index Future	1	800,000	0.00 Client	Sell
14:46:08	ALBI	On 08/05/2014			Index Future	1	30,000	0.00 Client	Sell
14:46:08	ALBI	On 08/05/2014			Index Future	1	30,000	13,278.72 Client	Buy
Total for ALBI Index Future						6	3,260,000	716,664.32	
9:44:34	GOVI	On 06/02/2014			GOVI	1	20,000	0.00 Client	Sell
9:44:34	GOVI	On 06/02/2014			GOVI	1	20,000	8,730.10 Member	Buy
10:23:25	GOVI	On 06/02/2014			GOVI	1	20,000	8,730.10 Client	Buy
10:23:25	GOVI	On 06/02/2014			GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI						4	80,000	17,460.20	
15:00:19	R157	On 06/02/2014			Bond Future	1	40,000,000	0.00 Client	Sell
15:00:19	R157	On 06/02/2014			Bond Future	1	40,000,000	46,538.56 Member	Buy
Total for R157 Bond Future						2	80,000,000	46,538.56	
9:26:54	R186	On 06/02/2014			Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:26:54	R186	On 06/02/2014			Bond Future	1	50,000,000	59,072.13	Member	Buy
9:29:45	R186	On 06/02/2014			Bond Future	1	1,500,000	0.00	Member	Sell
9:29:45	R186	On 06/02/2014			Bond Future	1	50,000,000	59,072.13	Member	Buy
9:57:55	R186	On 06/02/2014			Bond Future	1	300,000	0.00	Client	Sell
9:57:55	R186	On 06/02/2014			Bond Future	1	300,000	353.91	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	3,500,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	6,400,000	0.00	Member	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	1,800,000	0.00	Member	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	7,200,000	0.00	Member	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	700,000	0.00	Member	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	6,400,000	7,561.23	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	1,500,000	1,772.16	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	6,400,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	1,800,000	2,126.60	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	10,000,000	11,814.43	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	3,500,000	4,135.05	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	1,500,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	300,000	354.43	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	700,000	827.01	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	300,000	0.00	Member	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	3,500,000	0.00	Member	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	8,600,000	0.00	Member	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	7,200,000	8,506.39	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	8,600,000	10,160.41	Member	Buy
14:19:42	R186	On 06/02/2014			Bond Future	1	300,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	7,200,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	700,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	1,800,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	8,600,000	0.00	Client	Sell
14:19:42	R186	On 06/02/2014			Bond Future	1	10,000,000	11,814.43	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Total for R186 Bond Future						35	300,600,000	177,570.30	
9:57:55	R204	On 06/02/2014			Bond Future	1	300,000	0.00 Client	Sell
9:57:55	R204	On 06/02/2014			Bond Future	1	300,000	310.05 Member	Buy
Total for R204 Bond Future						2	600,000	310.05	
9:57:55	R208	On 06/02/2014			Bond Future	1	300,000	0.00 Client	Sell
9:57:55	R208	On 06/02/2014			Bond Future	1	300,000	289.29 Member	Buy
16:56:50	R208	On 06/02/2014			Bond Future	1	1,000,000	964.29 Member	Buy
16:56:50	R208	On 06/02/2014			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R208 Bond Future						4	2,600,000	1,253.58	
Grand Total for all Instruments						53	387,140,000	959,797.01	