



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 16/01/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:00:02	R186	On 06/02/2014		Bond Future	1	1,500,000	0.00 Member	Sell
10:00:02	R186	On 06/02/2014		Bond Future	1	50,000,000	59,308.97 Member	Buy
11:12:17	R186	On 06/02/2014		Bond Future	1	1,800,000	2,135.12 Member	Buy
11:12:17	R186	On 06/02/2014		Bond Future	1	600,000	711.71 Member	Buy
11:12:17	R186	On 06/02/2014		Bond Future	1	600,000	0.00 Member	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	300,000	0.00 Member	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	6,400,000	0.00 Member	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	6,400,000	7,591.55 Member	Buy
11:12:17	R186	On 06/02/2014		Bond Future	1	3,500,000	0.00 Member	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	8,600,000	0.00 Member	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00 Member	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00 Member	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	3,500,000	0.00 Client	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	1,800,000	0.00 Member	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	7,300,000	0.00 Client	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	8,600,000	10,201.14 Member	Buy
11:12:17	R186	On 06/02/2014		Bond Future	1	10,000,000	11,861.79 Member	Buy
11:12:17	R186	On 06/02/2014		Bond Future	1	8,600,000	0.00 Client	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	600,000	0.00 Client	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	1,500,000	0.00 Client	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00 Client	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	300,000	0.00 Client	Sell
11:12:17	R186	On 06/02/2014		Bond Future	1	1,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:12:17	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00	Client	Sell
11:12:17	R186	On 06/02/2014			Bond Future	1	300,000	355.85	Member	Buy
11:12:17	R186	On 06/02/2014			Bond Future	1	3,500,000	4,151.63	Member	Buy
11:12:17	R186	On 06/02/2014			Bond Future	1	7,300,000	8,659.11	Member	Buy
11:12:17	R186	On 06/02/2014			Bond Future	1	7,300,000	0.00	Member	Sell
11:12:17	R186	On 06/02/2014			Bond Future	1	1,500,000	1,779.27	Member	Buy
11:12:17	R186	On 06/02/2014			Bond Future	1	10,000,000	11,861.79	Member	Buy
11:12:17	R186	On 06/02/2014			Bond Future	1	6,400,000	0.00	Client	Sell
12:44:37	R186	On 06/02/2014			Bond Future	1	30,000,000	35,584.99	Member	Buy
12:44:37	R186	On 06/02/2014			Bond Future	1	30,000,000	0.00	Member	Sell
12:55:23	R186	On 06/02/2014			Bond Future	1	900,000	1,067.55	Member	Buy
12:55:23	R186	On 06/02/2014			Bond Future	1	30,000,000	0.00	Member	Sell
14:33:03	R186	On 06/02/2014			Bond Future	1	5,200,000	0.00	Member	Sell
14:33:03	R186	On 06/02/2014			Bond Future	1	10,900,000	12,929.21	Client	Buy
14:33:03	R186	On 06/02/2014			Bond Future	1	13,000,000	15,420.16	Client	Buy
14:33:03	R186	On 06/02/2014			Bond Future	1	13,000,000	0.00	Member	Sell
14:33:03	R186	On 06/02/2014			Bond Future	1	5,200,000	6,168.06	Member	Buy
14:33:03	R186	On 06/02/2014			Bond Future	1	5,200,000	6,168.06	Client	Buy
14:33:03	R186	On 06/02/2014			Bond Future	1	13,000,000	15,420.16	Member	Buy
14:33:03	R186	On 06/02/2014			Bond Future	1	10,900,000	12,929.21	Member	Buy
14:33:03	R186	On 06/02/2014			Bond Future	1	900,000	0.00	Member	Sell
14:33:03	R186	On 06/02/2014			Bond Future	1	900,000	1,067.55	Client	Buy
14:33:03	R186	On 06/02/2014			Bond Future	1	10,900,000	0.00	Member	Sell
16:19:13	R186	On 06/02/2014			Bond Future	1	49,100,000	0.00	Member	Sell
16:19:13	R186	On 06/02/2014			Bond Future	1	49,100,000	58,065.66	Client	Buy
Total for R186 Bond Future						48	478,200,000	283,438.55		
Grand Total for all Instruments						48	478,200,000	283,438.55		