



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 29/01/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:52:45	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
9:52:45	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	47,275.00	Member	Buy
12:00:10	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
12:00:10	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	47,277.50	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						4	800,000,000	94,552.50		
14:45:09	R186	On 06/02/2014			Bond Future	1	44,700,000	0.00	Client	Sell
14:45:09	R186	On 06/02/2014			Bond Future	1	48,700,000	56,000.83	Member	Buy
14:45:09	R186	On 06/02/2014			Bond Future	1	48,700,000	0.00	Client	Sell
14:45:09	R186	On 06/02/2014			Bond Future	1	44,700,000	51,401.17	Member	Buy
Total for R186 Bond Future						4	186,800,000	107,402.00		
13:47:38	R2023	On 08/05/2014			Bond Future	1	60,000,000	0.00	Member	Sell
17:30:30	R2023	On 08/05/2014			Bond Future	1	20,000,000	0.00	Member	Sell
17:35:12	R2023	On 08/05/2014			Bond Future	1	90,000,000	86,553.87	Member	Buy
17:35:12	R2023	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R2023 Bond Future						4	180,000,000	86,553.87		
12:04:25	R208	On 08/05/2014			Bond Future	1	57,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's) Type	Buy/ Sell
12:04:25	R208	On 08/05/2014			Bond Future	1	3,000,000	2,755.36	Member	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	10,000,000	9,184.53	Client	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
12:19:40	R208	On 08/05/2014			Bond Future	1	18,600,000	0.00	Member	Sell
12:19:40	R208	On 08/05/2014			Bond Future	1	3,000,000	0.00	Member	Sell
12:19:40	R208	On 08/05/2014			Bond Future	1	10,000,000	9,184.53	Client	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
12:19:40	R208	On 08/05/2014			Bond Future	1	10,000,000	9,184.53	Member	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	10,000,000	9,184.53	Member	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	18,600,000	17,083.23	Member	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	1,000,000	918.45	Client	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	1,000,000	918.45	Client	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	18,600,000	17,083.23	Client	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	1,000,000	918.45	Member	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	1,000,000	918.45	Member	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	13,400,000	12,307.28	Member	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
12:19:40	R208	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
12:19:40	R208	On 08/05/2014			Bond Future	1	13,400,000	12,307.28	Client	Buy
12:19:40	R208	On 08/05/2014			Bond Future	1	13,400,000	0.00	Member	Sell
12:19:40	R208	On 08/05/2014			Bond Future	1	3,000,000	2,755.36	Client	Buy
Total for R208 Bond Future						22	228,000,000	104,703.69		
11:41:11	R209	On 06/02/2014			Bond Future	1	1,000,000	0.00	Member	Sell
11:41:11	R209	On 06/02/2014			Bond Future	1	1,000,000	733.88	Member	Buy
12:04:25	R209	On 08/05/2014			Bond Future	1	4,000,000	0.00	Member	Sell
12:04:25	R209	On 08/05/2014			Bond Future	1	4,000,000	2,852.03	Member	Buy
12:16:44	R209	On 06/02/2014			Bond Future	1	1,000,000	733.88	Client	Buy
12:16:44	R209	On 06/02/2014			Bond Future	1	1,000,000	0.00	Member	Sell
12:17:05	R209	On 08/05/2014			Bond Future	1	4,000,000	2,852.03	Client	Buy
12:17:05	R209	On 08/05/2014			Bond Future	1	4,000,000	0.00	Member	Sell
Total for R209 Bond Future						8	20,000,000	7,171.83		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					42	1,414,800,000	400,383.88	