



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 18/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
13:28:32	R157	On 08/05/2014			Bond Future	1	52,400,000	57,512.78 Member	Buy
13:28:32	R157	On 08/05/2014			Bond Future	1	600,000	0.00 Member	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	33,000,000	0.00 Member	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	7,600,000	0.00 Client	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	2,200,000	0.00 Member	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	2,200,000	2,414.66 Member	Buy
13:32:58	R157	On 08/05/2014			Bond Future	1	700,000	0.00 Member	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	2,200,000	0.00 Client	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	7,600,000	8,341.55 Member	Buy
13:32:58	R157	On 08/05/2014			Bond Future	1	33,000,000	0.00 Client	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	700,000	768.30 Member	Buy
13:32:58	R157	On 08/05/2014			Bond Future	1	2,900,000	0.00 Client	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	600,000	658.54 Member	Buy
13:32:58	R157	On 08/05/2014			Bond Future	1	2,900,000	0.00 Member	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	5,400,000	0.00 Member	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	700,000	0.00 Client	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	600,000	0.00 Client	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	7,600,000	0.00 Member	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	5,400,000	0.00 Client	Sell
13:32:58	R157	On 08/05/2014			Bond Future	1	2,900,000	3,182.96 Member	Buy
13:32:58	R157	On 08/05/2014			Bond Future	1	5,400,000	5,926.89 Member	Buy
13:32:58	R157	On 08/05/2014			Bond Future	1	33,000,000	36,219.88 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R157 Bond Future						22	209,600,000	115,025.56		
10:33:29	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Member	Sell
10:33:29	R186	On 08/05/2014			Bond Future	1	800,000	941.81	Client	Buy
10:33:29	R186	On 08/05/2014			Bond Future	1	800,000	0.00	Member	Sell
10:33:29	R186	On 08/05/2014			Bond Future	1	200,000	235.45	Client	Buy
10:33:29	R186	On 08/05/2014			Bond Future	1	4,800,000	5,650.85	Client	Buy
10:33:29	R186	On 08/05/2014			Bond Future	1	4,800,000	0.00	Member	Sell
10:33:29	R186	On 08/05/2014			Bond Future	1	13,000,000	0.00	Member	Sell
10:33:29	R186	On 08/05/2014			Bond Future	1	13,000,000	15,304.38	Client	Buy
Total for R186 Bond Future						8	37,600,000	22,132.49		
12:52:08	R2030	On 08/05/2014			Bond Future	1	142,000,000	0.00	Member	Sell
12:52:08	R2030	On 08/05/2014			Bond Future	1	1,600,000	1,494.72	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,600,000	1,494.72	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,600,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	900,000	840.78	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,600,000	1,494.72	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,000,000	934.20	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	10,300,000	9,622.29	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	12,600,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	6,800,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	900,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	2,300,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,600,000	1,494.72	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,600,000	1,494.72	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,000,000	934.20	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	2,100,000	1,961.83	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	400,000	373.68	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	5,300,000	4,951.27	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,600,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,400,000	1,307.88	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	12,600,000	11,770.95	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	10,300,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,600,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	73,500,000	68,663.88	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	17,900,000	16,722.22	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,700,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,400,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,700,000	1,588.14	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	6,800,000	6,352.58	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	17,900,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	5,300,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,000,000	934.20	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	10,300,000	9,622.29	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	2,300,000	2,148.67	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	900,000	840.78	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	400,000	373.68	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	2,300,000	2,148.67	Client	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	2,100,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,400,000	1,307.88	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,000,000	934.20	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,600,000	1,494.72	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	17,900,000	16,722.22	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	5,300,000	4,951.27	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	73,500,000	68,663.88	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	73,500,000	0.00	Member	Sell
13:22:56	R2030	On 08/05/2014			Bond Future	1	12,600,000	11,770.95	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	6,800,000	6,352.58	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	1,700,000	1,588.14	Member	Buy
13:22:56	R2030	On 08/05/2014			Bond Future	1	2,100,000	1,961.83	Member	Buy
Total for R2030 Bond Future						52	568,000,000	265,313.51		
10:18:38	R212	On 08/05/2014			Bond Future	1	600,000	0.00	Client	Sell
10:18:38	R212	On 08/05/2014			Bond Future	1	600,000	770.76	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 R212 Bond Future				2	1,200,000	770.76	
	Grand Total for all Instruments				84	816,400,000	403,242.32	