



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 26/02/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:14:47	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	20,000,000	4,607.00 Client	Buy
15:14:47	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	20,000,000	0.00 Member	Sell
15:14:47	JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	1	60,000,000	0.00 Client	Sell
15:14:47	JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	1	60,000,000	13,987.50 Member	Buy
15:14:47	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	45,500,000	10,628.80 Client	Buy
15:14:47	JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	1	45,500,000	0.00 Member	Sell
15:30:50	JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	1	90,000,000	0.00 Client	Sell
15:30:50	JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	1	90,000,000	20,956.50 Member	Buy
15:31:50	JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	1	90,000,000	0.00 Client	Sell
15:31:50	JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	1	90,000,000	20,956.50 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					10	611,000,000	71,136.30	
11:10:56	R157	On 07/08/2014		Bond Future	1	600,000,000	670,159.62 Member	Buy
11:10:56	R157	On 07/08/2014		Bond Future	1	600,000,000	0.00 Member	Sell
11:10:56	R157	On 07/08/2014		Bond Future	1	40,700,000	45,452.77 Member	Buy
11:10:56	R157	On 07/08/2014		Bond Future	1	40,700,000	0.00 Member	Sell
12:16:42	R157	On 07/08/2014		Bond Future	1	5,000,000	5,584.66 Member	Buy
12:16:42	R157	On 07/08/2014		Bond Future	1	15,200,000	16,977.38 Member	Buy
12:16:42	R157	On 07/08/2014		Bond Future	1	5,000,000	0.00 Member	Sell
12:16:42	R157	On 07/08/2014		Bond Future	1	178,200,000	0.00 Member	Sell
12:16:42	R157	On 07/08/2014		Bond Future	1	178,200,000	199,037.41 Member	Buy
12:16:42	R157	On 07/08/2014		Bond Future	1	7,300,000	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
12:16:42	R157	On 07/08/2014			Bond Future	1	276,100,000	308,385.12	Member	Buy
12:16:42	R157	On 07/08/2014			Bond Future	1	5,000,000	0.00	Client	Sell
12:16:42	R157	On 07/08/2014			Bond Future	1	7,300,000	8,153.61	Member	Buy
12:16:42	R157	On 07/08/2014			Bond Future	1	77,500,000	0.00	Member	Sell
12:16:42	R157	On 07/08/2014			Bond Future	1	276,100,000	0.00	Member	Sell
12:16:42	R157	On 07/08/2014			Bond Future	1	15,200,000	0.00	Member	Sell
12:16:42	R157	On 07/08/2014			Bond Future	1	40,700,000	0.00	Client	Sell
12:16:42	R157	On 07/08/2014			Bond Future	1	7,300,000	0.00	Client	Sell
12:16:42	R157	On 07/08/2014			Bond Future	1	40,700,000	45,459.16	Member	Buy
12:16:42	R157	On 07/08/2014			Bond Future	1	77,500,000	86,562.28	Member	Buy
12:16:42	R157	On 07/08/2014			Bond Future	1	77,500,000	0.00	Client	Sell
12:16:42	R157	On 07/08/2014			Bond Future	1	178,200,000	0.00	Client	Sell
12:16:42	R157	On 07/08/2014			Bond Future	1	276,100,000	0.00	Client	Sell
12:16:42	R157	On 07/08/2014			Bond Future	1	15,200,000	0.00	Client	Sell
12:19:30	R157	On 07/08/2014			Bond Future	1	5,000,000	5,583.88	Member	Buy
12:19:30	R157	On 07/08/2014			Bond Future	1	178,200,000	199,009.43	Member	Buy
12:19:30	R157	On 07/08/2014			Bond Future	1	5,000,000	5,583.88	Client	Buy
12:19:30	R157	On 07/08/2014			Bond Future	1	77,500,000	0.00	Member	Sell
12:19:30	R157	On 07/08/2014			Bond Future	1	77,500,000	86,550.12	Client	Buy
12:19:30	R157	On 07/08/2014			Bond Future	1	276,100,000	308,341.77	Client	Buy
12:19:30	R157	On 07/08/2014			Bond Future	1	178,200,000	199,009.43	Client	Buy
12:19:30	R157	On 07/08/2014			Bond Future	1	77,500,000	86,550.12	Member	Buy
12:19:30	R157	On 07/08/2014			Bond Future	1	276,100,000	308,341.77	Member	Buy
12:19:30	R157	On 07/08/2014			Bond Future	1	178,200,000	0.00	Member	Sell
12:19:30	R157	On 07/08/2014			Bond Future	1	276,100,000	0.00	Member	Sell
12:19:30	R157	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:19:31	R157	On 07/08/2014			Bond Future	1	40,700,000	45,452.77	Client	Buy
12:19:31	R157	On 07/08/2014			Bond Future	1	40,700,000	0.00	Member	Sell
12:19:31	R157	On 07/08/2014			Bond Future	1	7,300,000	8,152.46	Client	Buy
12:19:31	R157	On 07/08/2014			Bond Future	1	7,300,000	0.00	Member	Sell
12:19:31	R157	On 07/08/2014			Bond Future	1	7,300,000	8,152.46	Member	Buy
12:19:31	R157	On 07/08/2014			Bond Future	1	15,200,000	16,974.99	Member	Buy
12:19:31	R157	On 07/08/2014			Bond Future	1	15,200,000	16,974.99	Client	Buy
12:19:31	R157	On 07/08/2014			Bond Future	1	15,200,000	0.00	Member	Sell
12:57:27	R157	On 07/08/2014			Bond Future	1	700,000,000	0.00	Member	Sell
12:57:27	R157	On 07/08/2014			Bond Future	1	47,300,000	52,873.38	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
15:01:22	R157	On 07/08/2014			Bond Future	1	17,800,000	19,897.38	Member	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	207,800,000	232,285.18	Member	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	8,700,000	9,725.13	Member	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	90,500,000	101,163.66	Member	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	321,900,000	359,829.64	Member	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	6,000,000	6,706.98	Member	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	6,000,000	6,706.98	Client	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	47,300,000	52,873.38	Client	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	17,800,000	0.00	Member	Sell
15:01:22	R157	On 07/08/2014			Bond Future	1	207,800,000	0.00	Member	Sell
15:01:22	R157	On 07/08/2014			Bond Future	1	6,000,000	0.00	Member	Sell
15:01:22	R157	On 07/08/2014			Bond Future	1	90,500,000	0.00	Member	Sell
15:01:22	R157	On 07/08/2014			Bond Future	1	321,900,000	359,829.64	Client	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	207,800,000	232,285.18	Client	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	8,700,000	0.00	Member	Sell
15:01:22	R157	On 07/08/2014			Bond Future	1	90,500,000	101,163.66	Client	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	321,900,000	0.00	Member	Sell
15:01:22	R157	On 07/08/2014			Bond Future	1	47,300,000	0.00	Member	Sell
15:01:22	R157	On 07/08/2014			Bond Future	1	17,800,000	19,897.38	Client	Buy
15:01:22	R157	On 07/08/2014			Bond Future	1	8,700,000	9,725.13	Client	Buy
Total for R157 Bond Future						66	7,600,000,000	4,245,412.78		
9:29:09	R186	On 08/05/2014			Bond Future	1	5,000,000	5,861.59	Client	Buy
9:29:09	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
Total for R186 Bond Future						2	10,000,000	5,861.59		
12:27:53	R208	On 08/05/2014			Bond Future	1	2,000,000	1,846.54	Member	Buy
12:27:53	R208	On 08/05/2014			Bond Future	1	2,000,000	0.00	Client	Sell
13:45:14	R208	On 08/05/2014			Bond Future	1	200,000	0.00	Client	Sell
13:45:14	R208	On 08/05/2014			Bond Future	1	200,000	184.77	Member	Buy
Total for R208 Bond Future						4	4,400,000	2,031.31		

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					82	8,225,400,000	4,324,441.98	