



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 29/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:41:36	R186	On 08/05/2014	9.25	Put	Bond Future	1	800,000,000	0.00 Member	Sell
15:41:36	R186	On 08/05/2014	8.25	Call	Bond Future	1	800,000,000	302.16 Member	Buy
15:41:36	R186	On 08/05/2014	8.25	Call	Bond Future	1	800,000,000	0.00 Member	Sell
15:41:36	R186	On 08/05/2014	9.25	Put	Bond Future	1	800,000,000	168.96 Member	Buy
Total for R186 Bond Future						4	3,200,000,000	471.12	
11:28:05	R207	On 06/02/2014			Bond Future	1	20,000,000	0.00 Member	Sell
11:28:05	R207	On 06/02/2014			Bond Future	1	20,000,000	19,725.63 Member	Buy
11:36:58	R207	On 06/02/2014			Bond Future	1	94,000,000	0.00 Member	Sell
11:36:58	R207	On 06/02/2014			Bond Future	1	90,000,000	88,808.93 Member	Buy
12:02:55	R207	On 06/02/2014			Bond Future	1	90,000,000	0.00 Member	Sell
12:02:55	R207	On 06/02/2014			Bond Future	1	90,000,000	88,808.93 Client	Buy
12:02:55	R207	On 06/02/2014			Bond Future	1	4,000,000	3,947.06 Member	Buy
12:02:55	R207	On 06/02/2014			Bond Future	1	4,000,000	3,947.06 Client	Buy
12:02:55	R207	On 06/02/2014			Bond Future	1	4,000,000	0.00 Member	Sell
12:03:18	R207	On 06/02/2014			Bond Future	1	20,000,000	19,725.63 Client	Buy
12:03:18	R207	On 06/02/2014			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R207 Bond Future						11	456,000,000	224,963.25	
15:12:31	R208	On 06/02/2014			Bond Future	1	5,000,000	0.00 Member	Sell
15:12:31	R208	On 06/02/2014			Bond Future	1	15,000,000	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
15:12:31	R208	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
15:12:31	R208	On 06/02/2014			Bond Future	1	5,000,000	4,833.86	Member	Buy
15:12:31	R208	On 06/02/2014			Bond Future	1	15,000,000	14,504.73	Member	Buy
15:12:31	R208	On 06/02/2014			Bond Future	1	10,000,000	9,674.63	Member	Buy
Total for R208 Bond Future						6	60,000,000	29,013.22		
11:28:05	R213	On 06/02/2014			Bond Future	1	5,600,000	0.00	Member	Sell
11:28:05	R213	On 06/02/2014			Bond Future	1	5,600,000	4,831.07	Member	Buy
12:03:39	R213	On 06/02/2014			Bond Future	1	5,600,000	4,831.07	Client	Buy
12:03:39	R213	On 06/02/2014			Bond Future	1	5,600,000	0.00	Member	Sell
Total for R213 Bond Future						4	22,400,000	9,662.14		
11:28:05	R214	On 06/02/2014			Bond Future	1	197,100,000	0.00	Member	Sell
11:28:05	R214	On 06/02/2014			Bond Future	1	12,300,000	9,300.44	Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	2,100,000	1,587.88	Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	2,100,000	0.00	Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	15,000,000	11,342.00	Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	3,700,000	2,797.69	Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	2,500,000	1,890.33	Client	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	800,000	0.00	Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	12,300,000	0.00	Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	1,200,000	907.36	Client	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	14,600,000	11,039.55	Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	4,900,000	3,705.05	Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	3,700,000	0.00	Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	140,000,000	105,858.66	Client	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	1,200,000	0.00	Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	15,000,000	0.00	Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	4,900,000	0.00	Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	2,500,000	0.00	Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	800,000	604.91	Client	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	4,900,000	3,705.05	Client	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	3,700,000	2,797.69	Client	Buy

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12:05:13	R214	On 06/02/2014			Bond Future	1	2,100,000	1,587.88 Client	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	15,000,000	11,342.00 Client	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	140,000,000	0.00 Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	14,600,000	0.00 Member	Sell
12:05:13	R214	On 06/02/2014			Bond Future	1	140,000,000	105,858.66 Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	14,600,000	11,039.55 Client	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	2,500,000	1,890.33 Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	1,200,000	907.36 Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	800,000	604.91 Member	Buy
12:05:13	R214	On 06/02/2014			Bond Future	1	12,300,000	9,300.44 Client	Buy
Total for R214 Bond Future						31	788,400,000	298,067.75	
Grand Total for all Instruments						56	4,526,800,000	562,177.47	