



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 13/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's) Type	Buy/ Sell
15:50:13	R023	On 06/02/2014			Bond Future	1	105,000,000	0.00 Member	Sell
15:50:13	R023	On 06/02/2014			Bond Future	1	105,000,000	107,998.64 Client	Buy
Total for R023 Bond Future						2	210,000,000	107,998.64	
9:37:41	R186	On 08/05/2014	8.25	Call	Bond Future	1	47,300,000	0.00 Member	Sell
9:37:41	R186	On 08/05/2014	8.25	Call	Bond Future	1	47,300,000	17.66 Member	Buy
9:39:10	R186	On 08/05/2014	9.25	Put	Bond Future	1	47,300,000	7.61 Member	Buy
9:39:10	R186	On 08/05/2014	9.25	Put	Bond Future	1	47,300,000	0.00 Member	Sell
9:52:06	R186	On 08/05/2014	8.25	Call	Bond Future	1	47,300,000	0.00 Client	Sell
9:52:06	R186	On 08/05/2014	8.25	Call	Bond Future	1	47,300,000	17.66 Member	Buy
9:52:24	R186	On 08/05/2014	9.25	Put	Bond Future	1	47,300,000	0.00 Member	Sell
9:52:24	R186	On 08/05/2014	9.25	Put	Bond Future	1	47,300,000	7.61 Client	Buy
9:52:48	R186	On 08/05/2014	8.25	Call	Bond Future	1	47,300,000	0.00 Member	Sell
9:52:48	R186	On 08/05/2014	8.25	Call	Bond Future	1	47,300,000	17.66 Client	Buy
9:53:01	R186	On 08/05/2014	9.25	Put	Bond Future	1	47,300,000	7.61 Member	Buy
9:53:01	R186	On 08/05/2014	9.25	Put	Bond Future	1	47,300,000	0.00 Client	Sell
10:37:01	R186	On 06/02/2014			Bond Future	1	200,000	237.86 Client	Buy
10:37:01	R186	On 06/02/2014			Bond Future	1	200,000	0.00 Member	Sell
16:00:22	R186	On 06/02/2014			Bond Future	1	75,000,000	89,164.22 Member	Buy
16:00:22	R186	On 06/02/2014			Bond Future	1	75,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Total for R186 Bond Future						16	718,000,000	89,477.89	
11:10:20	R204	On 06/02/2014			Bond Future	1	10,000,000	10,431.59 Member	Buy
11:10:20	R204	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
11:13:00	R204	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
11:13:00	R204	On 06/02/2014			Bond Future	1	10,000,000	10,431.59 Client	Buy
Total for R204 Bond Future						4	40,000,000	20,863.18	
12:38:20	R207	On 06/02/2014			Bond Future	1	27,100,000	0.00 Member	Sell
12:38:20	R207	On 06/02/2014			Bond Future	1	27,100,000	26,871.62 Member	Buy
12:42:06	R207	On 06/02/2014			Bond Future	1	27,100,000	26,871.62 Member	Buy
12:42:06	R207	On 06/02/2014			Bond Future	1	27,100,000	0.00 Client	Sell
Total for R207 Bond Future						4	108,400,000	53,743.24	
10:37:01	R208	On 06/02/2014			Bond Future	1	200,000	195.06 Client	Buy
10:37:01	R208	On 06/02/2014			Bond Future	1	200,000	0.00 Member	Sell
Total for R208 Bond Future						2	400,000	195.06	
14:11:54	R209	On 06/02/2014			Bond Future	1	3,900,000	0.00 Member	Sell
14:11:54	R209	On 06/02/2014			Bond Future	1	3,900,000	2,935.15 Member	Buy
17:12:02	R209	On 06/02/2014			Bond Future	1	3,900,000	2,934.43 Member	Buy
17:12:02	R209	On 06/02/2014			Bond Future	1	3,900,000	0.00 Member	Sell
17:23:15	R209	On 06/02/2014			Bond Future	1	3,900,000	2,934.43 Member	Buy
17:23:15	R209	On 06/02/2014			Bond Future	1	3,900,000	0.00 Client	Sell
Total for R209 Bond Future						6	23,400,000	8,804.01	
Grand Total for all Instruments						34	1,100,200,000	281,082.02	