



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 13/01/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:50:19	GOVI	On 06/02/2014			GOVI	1	10,000	0.00 Client	Sell
10:50:19	GOVI	On 06/02/2014			GOVI	1	10,000	4,409.44 Member	Buy
11:05:09	GOVI	On 06/02/2014			GOVI	1	10,000	4,409.44 Client	Buy
11:05:09	GOVI	On 06/02/2014			GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI						4	40,000	8,818.88	
16:18:36	R157	On 06/02/2014			Bond Future	1	68,800,000	80,088.44 Member	Buy
16:18:36	R157	On 06/02/2014			Bond Future	1	25,100,000	0.00 Member	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	6,500,000	0.00 Member	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	6,500,000	7,566.50 Member	Buy
16:26:06	R157	On 06/02/2014			Bond Future	1	1,700,000	0.00 Member	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	5,100,000	0.00 Client	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	17,000,000	19,789.30 Member	Buy
16:26:06	R157	On 06/02/2014			Bond Future	1	12,000,000	13,968.91 Member	Buy
16:26:06	R157	On 06/02/2014			Bond Future	1	1,400,000	1,629.71 Member	Buy
16:26:06	R157	On 06/02/2014			Bond Future	1	5,100,000	5,936.79 Member	Buy
16:26:06	R157	On 06/02/2014			Bond Future	1	1,700,000	1,978.93 Member	Buy
16:26:06	R157	On 06/02/2014			Bond Future	1	25,100,000	0.00 Client	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	6,500,000	0.00 Client	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	25,100,000	29,218.31 Member	Buy
16:26:06	R157	On 06/02/2014			Bond Future	1	5,100,000	0.00 Member	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	17,000,000	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
16:26:06	R157	On 06/02/2014			Bond Future	1	1,400,000	0.00 Member	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	12,000,000	0.00 Member	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	1,700,000	0.00 Client	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	12,000,000	0.00 Client	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	17,000,000	0.00 Client	Sell
16:26:06	R157	On 06/02/2014			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R157 Bond Future						22	275,200,000	160,176.89	
13:09:54	R186	On 06/02/2014			Bond Future	1	25,000,000	29,625.75 Member	Buy
14:07:16	R186	On 06/02/2014			Bond Future	1	25,000,000	0.00 Member	Sell
14:11:11	R186	On 06/02/2014			Bond Future	1	25,000,000	29,625.75 Client	Buy
14:11:11	R186	On 06/02/2014			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R186 Bond Future						4	100,000,000	59,251.51	
12:38:52	R203	On 06/02/2014			Bond Future	1	39,000,000	41,887.25 Member	Buy
13:40:09	R203	On 06/02/2014			Bond Future	1	39,000,000	0.00 Member	Sell
Total for R203 Bond Future						2	78,000,000	41,887.25	
12:38:52	R204	On 06/02/2014			Bond Future	1	22,000,000	22,926.57 Member	Buy
13:40:09	R204	On 06/02/2014			Bond Future	1	22,000,000	0.00 Member	Sell
Total for R204 Bond Future						2	44,000,000	22,926.57	
Grand Total for all Instruments						34	497,240,000	293,061.09	