



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 22/01/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/Sell
11:05:47	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
11:05:47	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	100,000,000	23,667.50 Member	Buy
16:26:51	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
16:26:51	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	100,000,000	23,668.75 Client	Buy
16:37:20	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	200,000,000	47,345.00 Member	Buy
16:37:20	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
17:01:00	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	200,000,000	47,347.50 Client	Buy
17:01:00	JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					8	1,200,000,000	142,028.75	
11:40:45	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00 Client	Sell
11:40:45	R186	On 06/02/2014		Bond Future	1	10,000,000	11,936.42 Member	Buy
15:10:19	R186	On 06/02/2014		Bond Future	1	5,000,000	5,887.88 Member	Buy
15:18:34	R186	On 06/02/2014		Bond Future	1	5,000,000	0.00 Member	Sell
15:33:37	R186	On 06/02/2014		Bond Future	1	400,000	472.21 Member	Buy
15:33:37	R186	On 06/02/2014		Bond Future	1	20,000,000	0.00 Member	Sell
16:05:12	R186	On 06/02/2014		Bond Future	1	100,000	118.05 Member	Buy
16:05:12	R186	On 06/02/2014		Bond Future	1	1,600,000	1,888.84 Member	Buy
16:05:12	R186	On 06/02/2014		Bond Future	1	1,700,000	2,006.89 Member	Buy
16:05:12	R186	On 06/02/2014		Bond Future	1	4,400,000	5,194.32 Member	Buy
16:05:12	R186	On 06/02/2014		Bond Future	1	3,600,000	4,249.89 Member	Buy
16:05:12	R186	On 06/02/2014		Bond Future	1	5,000,000	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
16:05:12	R186	On 06/02/2014			Bond Future	1	2,500,000	2,951.32	Member	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	5,000,000	5,902.63	Member	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	300,000	354.16	Client	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	1,600,000	0.00	Member	Sell
16:05:12	R186	On 06/02/2014			Bond Future	1	400,000	472.21	Member	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	300,000	354.16	Member	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	100,000	118.05	Client	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	1,700,000	2,006.89	Client	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	2,500,000	0.00	Member	Sell
16:05:12	R186	On 06/02/2014			Bond Future	1	1,600,000	1,888.84	Client	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	400,000	472.21	Client	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	4,400,000	0.00	Member	Sell
16:05:12	R186	On 06/02/2014			Bond Future	1	300,000	0.00	Member	Sell
16:05:12	R186	On 06/02/2014			Bond Future	1	2,500,000	2,951.32	Client	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	4,400,000	5,194.32	Client	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	100,000	0.00	Member	Sell
16:05:12	R186	On 06/02/2014			Bond Future	1	3,600,000	4,249.89	Client	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	400,000	472.21	Client	Buy
16:05:12	R186	On 06/02/2014			Bond Future	1	3,600,000	0.00	Member	Sell
16:05:12	R186	On 06/02/2014			Bond Future	1	400,000	0.00	Member	Sell
16:05:12	R186	On 06/02/2014			Bond Future	1	1,700,000	0.00	Member	Sell
16:05:12	R186	On 06/02/2014			Bond Future	1	400,000	0.00	Member	Sell
16:05:12	R186	On 06/02/2014			Bond Future	1	5,000,000	5,902.63	Client	Buy
Total for R186 Bond Future						35	110,000,000	65,045.35		
Grand Total for all Instruments						43	1,310,000,000	207,074.10		