



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 27/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
8:42:02	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	90,000,000	0.00 Member	Sell
8:42:02	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	90,000,000	20,956.50 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						2	180,000,000	20,956.50	
9:41:21	R186	On 08/05/2014	8.40	Call	Bond Future	1	100,000,000	0.00 Member	Sell
9:41:21	R186	On 08/05/2014	8.40	Call	Bond Future	1	100,000,000	12.85 Member	Buy
10:43:58	R186	On 08/05/2014			Bond Future	1	10,000,000	11,834.15 Member	Buy
10:43:58	R186	On 08/05/2014			Bond Future	1	5,000,000	5,936.70 Member	Buy
10:43:58	R186	On 08/05/2014			Bond Future	1	15,000,000	0.00 Member	Sell
11:41:47	R186	On 08/05/2014	8.40	Call	Bond Future	1	100,000,000	0.00 Client	Sell
11:41:47	R186	On 08/05/2014	8.40	Call	Bond Future	1	100,000,000	12.75 Member	Buy
14:31:27	R186	On 08/05/2014			Bond Future	1	1,200,000	0.00 Member	Sell
14:31:27	R186	On 08/05/2014			Bond Future	1	40,000,000	47,183.57 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	1,300,000	1,533.47 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	1,200,000	1,415.51 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	700,000	825.71 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	7,200,000	0.00 Client	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	1,200,000	0.00 Client	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00 Client	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	4,800,000	0.00 Client	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	7,500,000	0.00 Client	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	700,000	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
17:19:05	R186	On 08/05/2014			Bond Future	1	7,500,000	8,846.92 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	3,400,000	0.00 Client	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	200,000	0.00 Client	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	4,800,000	5,662.03 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	7,200,000	8,493.04 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	8,700,000	10,262.43 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	8,700,000	0.00 Client	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	1,300,000	0.00 Client	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	3,400,000	4,010.60 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	8,700,000	0.00 Member	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	7,500,000	0.00 Member	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00 Member	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	3,400,000	0.00 Member	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	5,000,000	5,897.95 Member	Buy
17:19:05	R186	On 08/05/2014			Bond Future	1	4,800,000	0.00 Member	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	1,300,000	0.00 Member	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	7,200,000	0.00 Member	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	700,000	0.00 Member	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	200,000	0.00 Member	Sell
17:19:05	R186	On 08/05/2014			Bond Future	1	200,000	235.92 Member	Buy
Total for R186 Bond Future						38	590,000,000	112,163.60	
Grand Total for all Instruments						40	770,000,000	133,120.10	