



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 17/03/2014

| Matched Time               | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal       | Premium Value Trade R(000's)Type | Buy/Sell |
|----------------------------|------------------|---------------|--------|-----------|-------------|--------------|---------------|----------------------------------|----------|
| 10:06:20                   | GOVI             | On 08/05/2014 |        |           | GOVI        | 1            | 20,000        | 0.00 Client                      | Sell     |
| 10:06:20                   | GOVI             | On 08/05/2014 |        |           | GOVI        | 1            | 20,000        | 8,781.44 Member                  | Buy      |
| 10:18:09                   | GOVI             | On 08/05/2014 |        |           | GOVI        | 1            | 20,000        | 0.00 Member                      | Sell     |
| 10:18:09                   | GOVI             | On 08/05/2014 |        |           | GOVI        | 1            | 20,000        | 8,781.44 Client                  | Buy      |
| <b>Total for GOVI GOVI</b> |                  |               |        |           |             | <b>4</b>     | <b>80,000</b> | <b>17,562.88</b>                 |          |
| 14:39:45                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 400,000       | 473.77 Member                    | Buy      |
| 14:39:45                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 20,000,000    | 0.00 Member                      | Sell     |
| 14:59:38                   | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000    | 11,517.36 Member                 | Buy      |
| 14:59:38                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 10,000,000    | 11,857.37 Member                 | Buy      |
| 14:59:38                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 10,000,000    | 0.00 Member                      | Sell     |
| 14:59:38                   | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000    | 0.00 Member                      | Sell     |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 1,600,000     | 1,895.09 Client                  | Buy      |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 1,400,000     | 1,658.20 Client                  | Buy      |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 200,000       | 236.89 Client                    | Buy      |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 100,000       | 118.44 Client                    | Buy      |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 2,500,000     | 2,961.08 Client                  | Buy      |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 400,000       | 473.77 Client                    | Buy      |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 400,000       | 0.00 Member                      | Sell     |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 7,500,000     | 8,883.23 Client                  | Buy      |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 100,000       | 0.00 Member                      | Sell     |
| 15:57:14                   | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 1,600,000     | 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 |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|------------------------------|--------|-----------|
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 2,600,000          | 0.00                         | Member | Sell      |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 2,500,000          | 0.00                         | Member | Sell      |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 200,000            | 236.89                       | Member | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 100,000            | 118.44                       | Member | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 1,600,000          | 1,895.09                     | Member | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 3,300,000          | 3,908.62                     | Member | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 2,600,000          | 3,079.52                     | Member | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 3,300,000          | 3,908.62                     | Client | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 7,500,000          | 8,883.23                     | Member | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 2,500,000          | 2,961.08                     | Member | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 1,400,000          | 1,658.20                     | Member | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 400,000            | 0.00                         | Member | Sell      |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 200,000            | 0.00                         | Member | Sell      |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 1,400,000          | 0.00                         | Member | Sell      |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 3,300,000          | 0.00                         | Member | Sell      |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 400,000            | 473.77                       | Member | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 7,500,000          | 0.00                         | Member | Sell      |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 400,000            | 473.77                       | Client | Buy       |
| 15:57:14                          | R186             | On 08/05/2014 |        |           | Bond Future | 1            | 2,600,000          | 3,079.52                     | Client | Buy       |
| <b>Total for R186 Bond Future</b> |                  |               |        |           |             | <b>35</b>    | <b>120,000,000</b> | <b>70,751.97</b>             |        |           |
| 14:59:38                          | R203             | On 08/05/2014 |        |           | Bond Future | 1            | 10,000,000         | 10,274.37                    | Member | Buy       |
| 14:59:38                          | R203             | On 08/05/2014 |        |           | Bond Future | 1            | 10,000,000         | 0.00                         | Member | Sell      |
| <b>Total for R203 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>20,000,000</b>  | <b>10,274.37</b>             |        |           |
| 14:59:38                          | R204             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 10,071.25                    | Member | Buy       |
| 14:59:38                          | R204             | On 08/05/2014 |        |           | Bond Future | 1            | 10,000,000         | 10,310.31                    | Member | Buy       |
| 14:59:38                          | R204             | On 08/05/2014 |        |           | Bond Future | 1            | 10,000,000         | 0.00                         | Member | Sell      |
| 14:59:38                          | R204             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 0.00                         | Member | Sell      |
| <b>Total for R204 Bond Future</b> |                  |               |        |           |             | <b>4</b>     | <b>40,000,000</b>  | <b>20,381.56</b>             |        |           |
| 14:59:38                          | R207             | On 08/05/2014 |        |           | Bond Future | 1            | 10,000,000         | 9,780.48                     | Member | Buy       |

| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Premium Value Trade<br>R(000's)Type | Buy/<br>Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|-------------------------------------|--------------|
| 14:59:38                               | R207             | On 07/08/2014 |        |              | Bond Future | 1               | 10,000,000         | 9,572.15 Member                     | Buy          |
| 14:59:38                               | R207             | On 07/08/2014 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Member                         | Sell         |
| 14:59:38                               | R207             | On 08/05/2014 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Member                         | Sell         |
| <b>Total for R207 Bond Future</b>      |                  |               |        |              |             | <b>4</b>        | <b>40,000,000</b>  | <b>19,352.63</b>                    |              |
| 14:59:38                               | R208             | On 07/08/2014 |        |              | Bond Future | 1               | 10,000,000         | 9,381.57 Member                     | Buy          |
| 14:59:38                               | R208             | On 08/05/2014 |        |              | Bond Future | 1               | 10,000,000         | 9,234.09 Member                     | Buy          |
| 14:59:38                               | R208             | On 08/05/2014 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Member                         | Sell         |
| 14:59:38                               | R208             | On 07/08/2014 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Member                         | Sell         |
| <b>Total for R208 Bond Future</b>      |                  |               |        |              |             | <b>4</b>        | <b>40,000,000</b>  | <b>18,615.66</b>                    |              |
| 14:59:38                               | R209             | On 07/08/2014 |        |              | Bond Future | 1               | 10,000,000         | 7,490.66 Member                     | Buy          |
| 14:59:38                               | R209             | On 08/05/2014 |        |              | Bond Future | 1               | 10,000,000         | 7,373.04 Member                     | Buy          |
| 14:59:38                               | R209             | On 08/05/2014 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Member                         | Sell         |
| 14:59:38                               | R209             | On 07/08/2014 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Member                         | Sell         |
| <b>Total for R209 Bond Future</b>      |                  |               |        |              |             | <b>4</b>        | <b>40,000,000</b>  | <b>14,863.70</b>                    |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>57</b>       | <b>300,080,000</b> | <b>171,802.77</b>                   |              |