



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 11/04/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:13:30	ALBI	On 08/05/2014			Index Future	1	20,000	8,888.34	Client	Buy
16:13:30	ALBI	On 08/05/2014			Index Future	1	20,000	0.00	Client	Sell
16:13:30	ALBI	On 08/05/2014			Index Future	1	20,000	8,888.34	Member	Buy
16:13:30	ALBI	On 08/05/2014			Index Future	1	20,000	0.00	Member	Sell
Total for ALBI Index Future						4	80,000	17,776.68		
14:33:31	I2038	On 08/05/2014			Bond Future	1	3,800,000	4,457.63	Member	Buy
14:33:31	I2038	On 08/05/2014			Bond Future	1	3,800,000	0.00	Member	Sell
14:46:28	I2038	On 08/05/2014			Bond Future	1	3,800,000	4,457.63	Member	Buy
14:46:28	I2038	On 08/05/2014			Bond Future	1	3,800,000	0.00	Client	Sell
Total for I2038 Bond Future						4	15,200,000	8,915.26		
11:53:55	I2050	On 08/05/2014			Bond Future	1	35,000,000	39,479.65	Client	Buy
11:53:55	I2050	On 08/05/2014			Bond Future	1	35,000,000	0.00	Member	Sell
12:44:14	I2050	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:44:14	I2050	On 08/05/2014			Bond Future	1	5,000,000	6,135.86	Client	Buy
Total for I2050 Bond Future						4	80,000,000	45,615.51		
12:06:08	R157	On 08/05/2014			Bond Future	1	980,100,000	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
12:06:08	R157	On 08/05/2014			Bond Future	1	8,300,000	9,184.96	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	364,700,000	403,584.97	Client	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	3,500,000	3,873.18	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	8,500,000	9,406.29	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	300,000,000	331,986.54	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	364,700,000	403,584.97	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	3,500,000	3,873.18	Client	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	8,500,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	43,000,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	8,400,000	9,295.62	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	8,400,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	43,000,000	47,584.74	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	8,400,000	9,295.62	Client	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	8,300,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	3,500,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	8,300,000	9,184.96	Client	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	2,700,000	2,987.88	Client	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	300,000,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	187,000,000	206,938.28	Client	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	2,700,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	187,000,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	54,000,000	59,757.58	Client	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	187,000,000	206,938.28	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	54,000,000	59,757.58	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	2,700,000	2,987.88	Member	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	43,000,000	47,584.74	Client	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	54,000,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	300,000,000	331,986.54	Client	Buy
13:06:57	R157	On 08/05/2014			Bond Future	1	364,700,000	0.00	Member	Sell
13:06:57	R157	On 08/05/2014			Bond Future	1	8,500,000	9,406.29	Client	Buy
Total for R157 Bond Future						31	3,920,400,000	2,169,200.05		
10:42:13	R186	On 08/05/2014			Bond Future	1	1,200,000	0.00	Member	Sell
10:42:13	R186	On 08/05/2014			Bond Future	1	30,000,000	36,116.31	Member	Buy
11:27:03	R186	On 08/05/2014			Bond Future	1	3,900,000	4,695.12	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	4,800,000	0.00	Member	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	4,800,000	5,778.61	Member	Buy
11:27:03	R186	On 08/05/2014			Bond Future	1	9,800,000	11,798.00	Member	Buy
11:27:03	R186	On 08/05/2014			Bond Future	1	3,900,000	0.00	Member	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	9,800,000	0.00	Member	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	1,200,000	1,444.65	Member	Buy
11:27:03	R186	On 08/05/2014			Bond Future	1	1,300,000	0.00	Client	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	1,200,000	0.00	Client	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	1,300,000	1,565.04	Member	Buy
11:27:03	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Client	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	200,000	240.78	Member	Buy
11:27:03	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Member	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	9,800,000	0.00	Client	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	8,100,000	0.00	Client	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	1,300,000	0.00	Member	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	8,100,000	0.00	Member	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	700,000	0.00	Member	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	700,000	842.71	Member	Buy
11:27:03	R186	On 08/05/2014			Bond Future	1	8,100,000	9,751.40	Member	Buy
11:27:03	R186	On 08/05/2014			Bond Future	1	3,900,000	0.00	Client	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	4,800,000	0.00	Client	Sell
11:27:03	R186	On 08/05/2014			Bond Future	1	700,000	0.00	Client	Sell
13:30:13	R186	On 08/05/2014			Bond Future	1	10,000,000	12,119.73	Member	Buy
13:30:13	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
14:00:52	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Client	Sell
14:00:52	R186	On 08/05/2014			Bond Future	1	10,000,000	12,119.73	Member	Buy
14:07:01	R186	On 08/05/2014			Bond Future	1	150,000,000	180,882.62	Member	Buy
14:07:01	R186	On 08/05/2014			Bond Future	1	76,600,000	0.00	Member	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	76,600,000	0.00	Client	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	2,500,000	0.00	Client	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Client	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	64,700,000	0.00	Member	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Member	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	6,000,000	0.00	Member	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	2,500,000	0.00	Member	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	2,500,000	3,014.71	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	76,600,000	92,370.72	Member	Buy
14:44:19	R186	On 08/05/2014			Bond Future	1	200,000	241.18	Member	Buy
14:44:19	R186	On 08/05/2014			Bond Future	1	6,000,000	0.00	Client	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	64,700,000	78,020.70	Member	Buy
14:44:19	R186	On 08/05/2014			Bond Future	1	64,700,000	0.00	Client	Sell
14:44:19	R186	On 08/05/2014			Bond Future	1	6,000,000	7,235.30	Member	Buy
16:56:58	R186	On 08/05/2014			Bond Future	1	100,000,000	120,848.82	Member	Buy
16:56:58	R186	On 08/05/2014			Bond Future	1	51,100,000	0.00	Member	Sell
17:10:28	R186	On 08/05/2014			Bond Future	1	1,600,000	0.00	Member	Sell
17:10:28	R186	On 08/05/2014			Bond Future	1	4,000,000	0.00	Client	Sell
17:10:28	R186	On 08/05/2014			Bond Future	1	51,100,000	0.00	Client	Sell
17:10:28	R186	On 08/05/2014			Bond Future	1	43,100,000	52,085.84	Member	Buy
17:10:28	R186	On 08/05/2014			Bond Future	1	4,000,000	0.00	Member	Sell
17:10:28	R186	On 08/05/2014			Bond Future	1	200,000	241.70	Member	Buy
17:10:28	R186	On 08/05/2014			Bond Future	1	43,100,000	0.00	Member	Sell
17:10:28	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Member	Sell
17:10:28	R186	On 08/05/2014			Bond Future	1	1,600,000	1,933.58	Member	Buy
17:10:28	R186	On 08/05/2014			Bond Future	1	4,000,000	4,833.95	Member	Buy
17:10:28	R186	On 08/05/2014			Bond Future	1	51,100,000	61,753.75	Member	Buy
17:10:28	R186	On 08/05/2014			Bond Future	1	43,100,000	0.00	Client	Sell
17:10:28	R186	On 08/05/2014			Bond Future	1	1,600,000	0.00	Client	Sell
17:10:28	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Client	Sell
17:13:09	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
17:13:09	R186	On 08/05/2014			Bond Future	1	10,000,000	12,038.77	Member	Buy
Total for R186 Bond Future						63	1,180,000,000	711,973.73		
14:33:31	R202	On 08/05/2014			Bond Future	1	2,300,000	5,150.01	Member	Buy
14:33:31	R202	On 08/05/2014			Bond Future	1	2,300,000	0.00	Member	Sell
14:45:20	R202	On 08/05/2014			Bond Future	1	2,300,000	0.00	Client	Sell
14:45:20	R202	On 08/05/2014			Bond Future	1	2,300,000	5,150.01	Member	Buy
Total for R202 Bond Future						4	9,200,000	10,300.02		
13:20:59	R2023	On 08/05/2014			Bond Future	1	7,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
13:20:59	R2023	On 08/05/2014			Bond Future	1	7,000,000	6,925.16	Member	Buy
Total for R2023 Bond Future						2	14,000,000	6,925.16		
15:56:54	R2030	On 08/05/2014			Bond Future	1	197,000,000	0.00	Member	Sell
15:56:54	R2030	On 08/05/2014			Bond Future	1	10,300,000	9,812.64	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	1,500,000	1,429.02	Client	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	400,000	381.07	Client	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	24,400,000	0.00	Member	Sell
16:01:18	R2030	On 08/05/2014			Bond Future	1	27,700,000	0.00	Member	Sell
16:01:18	R2030	On 08/05/2014			Bond Future	1	1,500,000	1,429.02	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	400,000	381.07	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	32,300,000	30,771.67	Client	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	100,000	95.27	Client	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	400,000	381.07	Client	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
16:01:18	R2030	On 08/05/2014			Bond Future	1	400,000	381.07	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	27,700,000	26,389.33	Client	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	24,400,000	23,245.47	Client	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	300,000	0.00	Member	Sell
16:01:18	R2030	On 08/05/2014			Bond Future	1	100,000	0.00	Member	Sell
16:01:18	R2030	On 08/05/2014			Bond Future	1	32,300,000	0.00	Member	Sell
16:01:18	R2030	On 08/05/2014			Bond Future	1	7,400,000	7,049.86	Client	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	27,700,000	26,389.33	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	7,400,000	7,049.86	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	7,400,000	0.00	Member	Sell
16:01:18	R2030	On 08/05/2014			Bond Future	1	24,400,000	23,245.47	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	300,000	285.80	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	100,000	95.27	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	32,300,000	30,771.67	Member	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	300,000	285.80	Client	Buy
16:01:18	R2030	On 08/05/2014			Bond Future	1	1,500,000	0.00	Member	Sell
16:01:18	R2030	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
16:01:19	R2030	On 08/05/2014			Bond Future	1	10,300,000	0.00	Member	Sell
16:01:19	R2030	On 08/05/2014			Bond Future	1	41,900,000	39,917.43	Client	Buy
16:01:19	R2030	On 08/05/2014			Bond Future	1	48,600,000	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
16:01:19	R2030	On 08/05/2014			Bond Future	1	100,000	95.27	Client	Buy
16:01:19	R2030	On 08/05/2014			Bond Future	1	48,600,000	46,300.41	Client	Buy
16:01:19	R2030	On 08/05/2014			Bond Future	1	1,600,000	0.00	Member	Sell
16:01:19	R2030	On 08/05/2014			Bond Future	1	41,900,000	39,917.43	Member	Buy
16:01:19	R2030	On 08/05/2014			Bond Future	1	41,900,000	0.00	Member	Sell
16:01:19	R2030	On 08/05/2014			Bond Future	1	100,000	95.27	Member	Buy
16:01:19	R2030	On 08/05/2014			Bond Future	1	48,600,000	46,300.41	Member	Buy
16:01:19	R2030	On 08/05/2014			Bond Future	1	100,000	0.00	Member	Sell
16:01:19	R2030	On 08/05/2014			Bond Future	1	1,600,000	1,524.29	Member	Buy
16:01:19	R2030	On 08/05/2014			Bond Future	1	10,300,000	9,812.64	Client	Buy
16:01:19	R2030	On 08/05/2014			Bond Future	1	1,600,000	1,524.29	Client	Buy
Total for R2030 Bond Future						43	788,000,000	375,357.22		
13:34:55	R208	On 08/05/2014			Bond Future	1	300,000	0.00	Client	Sell
13:34:55	R208	On 08/05/2014			Bond Future	1	300,000	281.96	Member	Buy
Total for R208 Bond Future						2	600,000	281.96		
15:10:10	R209	On 08/05/2014			Bond Future	1	250,000,000	187,618.70	Member	Buy
15:10:10	R209	On 08/05/2014			Bond Future	1	1,900,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	9,400,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	13,100,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	61,700,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	2,000,000	1,500.95	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	30,900,000	23,189.67	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	53,200,000	39,925.26	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	400,000	300.19	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	53,200,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	9,400,000	7,054.46	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	13,100,000	9,831.22	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	1,900,000	1,425.90	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	35,200,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	30,900,000	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
15:55:52	R209	On 08/05/2014			Bond Future	1	41,000,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	500,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	61,700,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	13,100,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	100,000	75.05	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	500,000	375.24	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	41,000,000	30,769.47	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	35,200,000	26,416.71	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	500,000	375.24	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	1,900,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	61,700,000	46,304.30	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	2,000,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	100,000	75.05	Member	Buy
15:55:52	R209	On 08/05/2014			Bond Future	1	9,400,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	30,900,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	100,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	41,000,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	400,000	0.00	Client	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	2,000,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	53,200,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	500,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	100,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	35,200,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	500,000	0.00	Member	Sell
15:55:52	R209	On 08/05/2014			Bond Future	1	500,000	0.00	Client	Sell
Total for R209 Bond Future						43	1,000,000,000	375,237.40		
16:10:46	R212	On 08/05/2014			Bond Future	1	18,000,000	0.00	Client	Sell
16:10:46	R212	On 08/05/2014			Bond Future	1	18,000,000	24,005.70	Member	Buy
Total for R212 Bond Future						2	36,000,000	24,005.70		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					202	7,043,480,000	3,745,588.69	