



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 14/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:41:00	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00 Member	Sell
10:41:00	R186	On 08/05/2014			Bond Future	1	40,000,000	47,453.51 Member	Buy
10:52:29	R186	On 08/05/2014			Bond Future	1	20,000,000	23,726.75 Member	Buy
10:52:29	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00 Client	Sell
10:52:29	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00 Member	Sell
10:52:29	R186	On 08/05/2014			Bond Future	1	20,000,000	23,726.75 Member	Buy
10:52:29	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00 Client	Sell
13:54:43	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member	Sell
13:54:43	R186	On 08/05/2014			Bond Future	1	10,000,000	11,820.97 Member	Buy
Total for R186 Bond Future						9	180,000,000	106,727.99	
12:23:02	R204	On 08/05/2014			Bond Future	1	15,500,000	16,016.79 Member	Buy
12:23:02	R204	On 08/05/2014			Bond Future	1	13,300,000	0.00 Member	Sell
12:57:35	R204	On 08/05/2014			Bond Future	1	400,000	413.34 Member	Buy
12:57:35	R204	On 08/05/2014			Bond Future	1	13,300,000	13,743.44 Member	Buy
12:57:35	R204	On 08/05/2014			Bond Future	1	400,000	0.00 Client	Sell
12:57:35	R204	On 08/05/2014			Bond Future	1	13,300,000	0.00 Client	Sell
12:57:35	R204	On 08/05/2014			Bond Future	1	1,800,000	0.00 Client	Sell
12:57:35	R204	On 08/05/2014			Bond Future	1	400,000	0.00 Member	Sell
12:57:35	R204	On 08/05/2014			Bond Future	1	1,800,000	0.00 Member	Sell
12:57:35	R204	On 08/05/2014			Bond Future	1	1,800,000	1,860.01 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future						10	62,000,000	32,033.57		
9:07:25	R208	On 08/05/2014			Bond Future	1	2,000,000	1,853.23	Client	Buy
9:07:25	R208	On 08/05/2014			Bond Future	1	2,000,000	0.00	Member	Sell
Total for R208 Bond Future						2	4,000,000	1,853.23		
15:24:16	R209	On 08/05/2014			Bond Future	1	2,700,000	1,996.67	Member	Buy
15:24:16	R209	On 08/05/2014			Bond Future	1	2,700,000	0.00	Member	Sell
15:31:10	R209	On 08/05/2014			Bond Future	1	2,700,000	1,996.17	Member	Buy
15:31:10	R209	On 08/05/2014			Bond Future	1	2,700,000	0.00	Client	Sell
Total for R209 Bond Future						4	10,800,000	3,992.84		
15:24:16	R213	On 08/05/2014			Bond Future	1	2,500,000	2,106.24	Member	Buy
15:24:16	R213	On 08/05/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:30:40	R213	On 08/05/2014			Bond Future	1	2,500,000	2,105.78	Member	Buy
15:30:40	R213	On 08/05/2014			Bond Future	1	2,500,000	0.00	Client	Sell
Total for R213 Bond Future						4	10,000,000	4,212.02		
Grand Total for all Instruments						29	266,800,000	148,819.65		