



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 28/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
9:39:36	R157	On 08/05/2014			Bond Future	1	140,800,000	0.00 Member	Sell
9:39:36	R157	On 08/05/2014			Bond Future	1	150,800,000	166,386.55 Member	Buy
10:11:28	R157	On 08/05/2014			Bond Future	1	150,800,000	0.00 Client	Sell
10:11:28	R157	On 08/05/2014			Bond Future	1	10,000,000	11,023.56 Member	Buy
10:11:28	R157	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member	Sell
10:11:28	R157	On 08/05/2014			Bond Future	1	140,800,000	155,352.96 Member	Buy
Total for R157 Bond Future						6	603,200,000	332,763.07	
14:19:15	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00 Member	Sell
14:19:15	R186	On 08/05/2014			Bond Future	1	5,000,000	6,008.84 Member	Buy
16:44:34	R186	On 08/05/2014			Bond Future	1	800,000	0.00 Member	Sell
16:44:34	R186	On 08/05/2014			Bond Future	1	25,000,000	29,761.95 Member	Buy
17:05:07	R186	On 08/05/2014			Bond Future	1	100,000	0.00 Client	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	3,000,000	3,571.43 Member	Buy
17:05:07	R186	On 08/05/2014			Bond Future	1	2,500,000	2,976.20 Member	Buy
17:05:07	R186	On 08/05/2014			Bond Future	1	600,000	714.29 Member	Buy
17:05:07	R186	On 08/05/2014			Bond Future	1	2,500,000	0.00 Member	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	3,200,000	0.00 Member	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	900,000	0.00 Member	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	3,000,000	0.00 Client	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	100,000	0.00 Member	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	6,300,000	7,500.01 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	3,200,000	3,809.53	Member	Buy
17:05:07	R186	On 08/05/2014			Bond Future	1	800,000	0.00	Client	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	3,200,000	0.00	Client	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	7,600,000	9,047.63	Member	Buy
17:05:07	R186	On 08/05/2014			Bond Future	1	6,300,000	0.00	Client	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	7,600,000	0.00	Client	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	3,000,000	0.00	Member	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	7,600,000	0.00	Member	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	6,300,000	0.00	Member	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	900,000	1,071.43	Member	Buy
17:05:07	R186	On 08/05/2014			Bond Future	1	600,000	0.00	Member	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	2,500,000	0.00	Client	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	900,000	0.00	Client	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	600,000	0.00	Client	Sell
17:05:07	R186	On 08/05/2014			Bond Future	1	800,000	952.38	Member	Buy
17:05:07	R186	On 08/05/2014			Bond Future	1	100,000	119.05	Member	Buy
Total for R186 Bond Future						30	110,000,000	65,532.74		
Grand Total for all Instruments						36	713,200,000	398,295.81		