



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 11/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:42:25	ALBI	On 08/05/2014			Index Future	1	70,000	30,662.94 Member	Buy
16:42:25	ALBI	On 08/05/2014			Index Future	1	70,000	0.00 Client	Sell
Total for ALBI Index Future						2	140,000	30,662.94	
11:50:14	R186	On 08/05/2014			Bond Future	1	75,000,000	88,902.53 Client	Buy
11:50:14	R186	On 08/05/2014			Bond Future	1	75,000,000	0.00 Member	Sell
Total for R186 Bond Future						2	150,000,000	88,902.53	
11:50:14	R2023	On 08/05/2014			Bond Future	1	105,000,000	0.00 Client	Sell
11:50:14	R2023	On 08/05/2014			Bond Future	1	105,000,000	102,013.19 Member	Buy
Total for R2023 Bond Future						2	210,000,000	102,013.19	
11:50:14	R2037	On 08/05/2014			Bond Future	1	37,000,000	0.00 Client	Sell
11:50:14	R2037	On 08/05/2014			Bond Future	1	37,000,000	35,471.07 Member	Buy
Total for R2037 Bond Future						2	74,000,000	35,471.07	
11:50:14	R211	On 08/05/2014			Bond Future	1	39,000,000	0.00 Client	Sell
11:50:14	R211	On 08/05/2014			Bond Future	1	39,000,000	49,674.33 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
Total for R211 Bond Future						2	78,000,000	49,674.33	
12:07:58	R212	On 08/05/2014			Bond Future	1	31,700,000	41,134.69 Member	Buy
12:07:58	R212	On 08/05/2014			Bond Future	1	31,700,000	0.00 Client	Sell
Total for R212 Bond Future						2	63,400,000	41,134.69	
11:30:13	R213	On 08/05/2014			Bond Future	1	250,000,000	0.00 Member	Sell
11:30:13	R213	On 08/05/2014			Bond Future	1	250,000,000	210,551.28 Member	Buy
14:27:43	R213	On 08/05/2014			Bond Future	1	250,000,000	0.00 Client	Sell
14:27:43	R213	On 08/05/2014			Bond Future	1	250,000,000	210,551.28 Member	Buy
Total for R213 Bond Future						4	1,000,000,000	421,102.55	
11:50:14	R214	On 08/05/2014			Bond Future	1	30,000,000	0.00 Client	Sell
11:50:14	R214	On 08/05/2014			Bond Future	1	30,000,000	22,386.62 Member	Buy
Total for R214 Bond Future						2	60,000,000	22,386.62	
Grand Total for all Instruments						18	1,635,540,000	791,347.91	