



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 31/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
13:30:56	ALBI	On 08/05/2014			Index Future	1	10,000	4,431.22 Member	Buy
13:30:56	ALBI	On 08/05/2014			Index Future	1	10,000	0.00 Member	Sell
14:33:23	ALBI	On 08/05/2014			Index Future	1	10,000	0.00 Member	Sell
14:33:23	ALBI	On 08/05/2014			Index Future	1	10,000	4,434.20 Client	Buy
Total for ALBI Index Future						4	40,000	8,865.42	
9:43:13	GOVI	On 08/05/2014			GOVI	1	20,000	0.00 Client	Sell
9:43:13	GOVI	On 08/05/2014			GOVI	1	20,000	8,878.18 Member	Buy
10:27:14	GOVI	On 08/05/2014			GOVI	1	20,000	0.00 Member	Sell
10:27:14	GOVI	On 08/05/2014			GOVI	1	20,000	8,878.18 Client	Buy
13:54:35	GOVI	On 07/08/2014			GOVI	1	1,900,000	847,793.30 Member	Buy
13:54:35	GOVI	On 07/08/2014			GOVI	1	1,900,000	0.00 Client	Sell
Total for GOVI GOVI						6	3,880,000	865,549.66	
13:07:28	I2038	On 08/05/2014			Bond Future	1	31,000,000	34,867.87 Client	Buy
13:07:28	I2038	On 08/05/2014			Bond Future	1	31,000,000	0.00 Member	Sell
Total for I2038 Bond Future						2	62,000,000	34,867.87	
13:07:28	I2050	On 08/05/2014			Bond Future	1	20,800,000	24,699.38 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
13:07:28	I2050		On 08/05/2014		Bond Future	1	20,800,000	0.00 Member	Sell
Total for I2050 Bond Future						2	41,600,000	24,699.38	
8:21:34	R186		On 08/05/2014		Bond Future	1	10,000,000	0.00 Member	Sell
8:21:34	R186		On 08/05/2014		Bond Future	1	20,000,000	0.00 Member	Sell
8:21:34	R186		On 08/05/2014		Bond Future	1	10,000,000	12,022.51 Member	Buy
8:21:34	R186		On 08/05/2014		Bond Future	1	20,000,000	24,045.02 Member	Buy
14:44:14	R186		On 08/05/2014		Bond Future	1	5,000,000	0.00 Client	Sell
14:44:14	R186		On 08/05/2014		Bond Future	1	5,000,000	6,008.84 Member	Buy
Total for R186 Bond Future						6	70,000,000	42,076.37	
9:24:55	R213		On 08/05/2014		Bond Future	1	5,000,000	4,308.19 Member	Buy
9:24:55	R213		On 08/05/2014		Bond Future	1	5,000,000	0.00 Member	Sell
15:14:24	R213		On 08/05/2014		Bond Future	1	5,000,000	0.00 Client	Sell
15:14:24	R213		On 08/05/2014		Bond Future	1	5,000,000	4,308.19 Member	Buy
Total for R213 Bond Future						4	20,000,000	8,616.38	
Grand Total for all Instruments						24	197,520,000	984,675.08	