



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 03/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:39:44	ALBI	On 08/05/2014			Index Future	1	10,000	0.00	Member	Sell
17:39:44	ALBI	On 08/05/2014			Index Future	1	10,000	4,373.89	Member	Buy
Total for ALBI Index Future						2	20,000	4,373.89		
10:14:58	GOVI	On 08/05/2014			GOVI	1	40,000	0.00	Client	Sell
10:14:58	GOVI	On 08/05/2014			GOVI	1	40,000	17,435.36	Member	Buy
11:03:48	GOVI	On 08/05/2014			GOVI	1	40,000	0.00	Member	Sell
11:03:48	GOVI	On 08/05/2014			GOVI	1	40,000	17,435.36	Client	Buy
Total for GOVI GOVI						4	160,000	34,870.72		
13:27:22	R157	On 08/05/2014			Bond Future	1	11,500,000	0.00	Member	Sell
13:27:22	R157	On 08/05/2014			Bond Future	1	800,000	0.00	Member	Sell
13:27:22	R157	On 08/05/2014			Bond Future	1	58,000,000	0.00	Member	Sell
13:27:22	R157	On 08/05/2014			Bond Future	1	60,900,000	66,961.47	Client	Buy
13:27:22	R157	On 08/05/2014			Bond Future	1	60,900,000	0.00	Member	Sell
13:27:22	R157	On 08/05/2014			Bond Future	1	800,000	879.63	Client	Buy
13:27:22	R157	On 08/05/2014			Bond Future	1	11,500,000	12,644.61	Client	Buy
13:27:22	R157	On 08/05/2014			Bond Future	1	58,000,000	63,772.83	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R157 Bond Future						8	262,400,000	144,258.53		
16:40:35	R186	On 08/05/2014			Bond Future	1	22,000,000	0.00	Member	Sell
16:40:35	R186	On 08/05/2014			Bond Future	1	22,000,000	26,009.48	Member	Buy
16:56:19	R186	On 08/05/2014			Bond Future	1	22,000,000	26,009.48	Client	Buy
16:56:19	R186	On 08/05/2014			Bond Future	1	22,000,000	0.00	Member	Sell
Total for R186 Bond Future						4	88,000,000	52,018.96		
10:58:11	R202	On 08/05/2014			Bond Future	1	7,500,000	0.00	Member	Sell
10:58:11	R202	On 08/05/2014			Bond Future	1	7,500,000	16,100.25	Client	Buy
Total for R202 Bond Future						2	15,000,000	16,100.25		
Grand Total for all Instruments						20	365,580,000	251,622.35		