



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 01/04/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
12:29:35	ALBI	On 08/05/2014			Index Future	1	830,000	0.00 Client	Sell
12:29:35	ALBI	On 08/05/2014			Index Future	1	830,000	367,770.51 Client	Buy
Total for ALBI Index Future						2	1,660,000	367,770.51	
12:29:35	IGOV	On 08/05/2014			Index Future	1	230,000	47,221.99 Client	Buy
12:29:35	IGOV	On 08/05/2014			Index Future	1	230,000	0.00 Client	Sell
Total for IGOV Index Future						2	460,000	47,221.99	
9:12:18	ILBI	On 07/08/2014			Index Future	1	20,000	11,296.70 Client	Buy
9:12:18	ILBI	On 07/08/2014			Index Future	1	20,000	0.00 Client	Sell
9:12:18	ILBI	On 07/08/2014			Index Future	1	20,000	11,296.70 Client	Buy
9:12:18	ILBI	On 07/08/2014			Index Future	1	20,000	0.00 Client	Sell
Total for ILBI Index Future						4	80,000	22,593.40	
15:11:38	R204	On 08/05/2014			Bond Future	1	200,000	0.00 Client	Sell
15:11:38	R204	On 08/05/2014			Bond Future	1	300,000	0.00 Client	Sell
15:11:38	R204	On 08/05/2014			Bond Future	1	200,000	207.14 Member	Buy
15:11:38	R204	On 08/05/2014			Bond Future	1	300,000	310.71 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						4	1,000,000	517.85		
15:11:38	R208	On 08/05/2014			Bond Future	1	200,000	0.00	Client	Sell
15:11:38	R208	On 08/05/2014			Bond Future	1	200,000	0.00	Client	Sell
15:11:38	R208	On 08/05/2014			Bond Future	1	500,000	0.00	Client	Sell
15:11:38	R208	On 08/05/2014			Bond Future	1	200,000	185.63	Member	Buy
15:11:38	R208	On 08/05/2014			Bond Future	1	200,000	185.63	Member	Buy
15:11:38	R208	On 08/05/2014			Bond Future	1	500,000	464.08	Member	Buy
Total for R208 Bond Future						6	1,800,000	835.34		
15:11:38	R213	On 08/05/2014			Bond Future	1	200,000	170.22	Client	Buy
15:11:38	R213	On 08/05/2014			Bond Future	1	200,000	0.00	Member	Sell
Total for R213 Bond Future						2	400,000	170.22		
Grand Total for all Instruments						20	5,400,000	439,109.32		