



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 03/04/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:55:15	GOVI	On 08/05/2014			GOVI	1	50,000	0.00	Client	Sell
10:55:15	GOVI	On 08/05/2014			GOVI	1	50,000	21,920.50	Member	Buy
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>100,000</b>	<b>21,920.50</b>		
17:09:23	ILBI	On 07/08/2014			Index Future	1	20,000	0.00	Member	Sell
17:09:23	ILBI	On 07/08/2014			Index Future	1	20,000	11,313.74	Member	Buy
17:09:23	ILBI	On 07/08/2014			Index Future	1	20,000	0.00	Client	Sell
17:09:23	ILBI	On 07/08/2014			Index Future	1	20,000	11,313.74	Client	Buy
17:45:58	ILBI	On 07/08/2014			Index Future	1	20,000	11,313.74	Client	Buy
17:45:58	ILBI	On 07/08/2014			Index Future	1	20,000	0.00	Member	Sell
17:46:35	ILBI	On 07/08/2014			Index Future	1	20,000	11,313.74	Member	Buy
17:46:35	ILBI	On 07/08/2014			Index Future	1	20,000	0.00	Client	Sell
<b>Total for ILBI Index Future</b>						<b>8</b>	<b>160,000</b>	<b>45,254.96</b>		
16:08:18	R157	On 07/08/2014			Bond Future	1	20,000,000	22,415.45	Member	Buy
16:08:18	R157	On 07/08/2014			Bond Future	1	16,000,000	0.00	Member	Sell
16:40:58	R157	On 07/08/2014			Bond Future	1	4,000,000	0.00	Member	Sell
16:40:58	R157	On 07/08/2014			Bond Future	1	4,000,000	0.00	Client	Sell
16:40:58	R157	On 07/08/2014			Bond Future	1	4,000,000	4,483.09	Member	Buy
16:40:58	R157	On 07/08/2014			Bond Future	1	16,000,000	0.00	Client	Sell
16:40:58	R157	On 07/08/2014			Bond Future	1	16,000,000	17,932.36	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
<b>Total for R157 Bond Future</b>						<b>7</b>	<b>80,000,000</b>	<b>44,830.90</b>	
8:55:30	R204	On 08/05/2014			Bond Future	1	300,000,000	0.00 Member	Sell
8:55:30	R204	On 08/05/2014			Bond Future	1	305,000,000	315,207.53 Member	Buy
12:40:23	R204	On 08/05/2014			Bond Future	1	5,000,000	0.00 Client	Sell
12:40:23	R204	On 08/05/2014			Bond Future	1	300,000,000	0.00 Client	Sell
12:40:23	R204	On 08/05/2014			Bond Future	1	300,000,000	310,040.19 Member	Buy
12:40:23	R204	On 08/05/2014			Bond Future	1	5,000,000	0.00 Member	Sell
12:40:23	R204	On 08/05/2014			Bond Future	1	5,000,000	5,167.34 Member	Buy
<b>Total for R204 Bond Future</b>						<b>7</b>	<b>1,220,000,000</b>	<b>630,415.05</b>	
<b>Grand Total for all Instruments</b>						<b>24</b>	<b>1,300,260,000</b>	<b>742,421.42</b>	