



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 04/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:15:53	ALBI	On 08/05/2014			Index Future	1	10,000	4,361.98	Client	Buy
15:15:53	ALBI	On 08/05/2014			Index Future	1	10,000	0.00	Member	Sell
16:15:34	ALBI	On 08/05/2014			Index Future	1	10,000	4,358.98	Member	Buy
16:15:34	ALBI	On 08/05/2014			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future						4	40,000	8,720.96		
9:14:11	R157	On 07/08/2014			Bond Future	1	10,000,000	11,157.68	Member	Buy
9:14:11	R157	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R157 Bond Future						2	20,000,000	11,157.68		
8:32:53	R186	On 08/05/2014			Bond Future	1	35,000,000	41,316.39	Member	Buy
8:32:53	R186	On 08/05/2014			Bond Future	1	35,000,000	0.00	Member	Sell
Total for R186 Bond Future						2	70,000,000	41,316.39		
9:14:11	R204	On 07/08/2014			Bond Future	1	10,000,000	10,006.30	Member	Buy
9:14:11	R204	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R204 Bond Future						2	20,000,000	10,006.30		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:56:46	R2048	On 08/05/2014			Bond Future	1	3,700,000	3,653.60 Member	Buy
15:56:46	R2048	On 08/05/2014			Bond Future	1	3,700,000	0.00 Member	Sell
16:10:27	R2048	On 08/05/2014			Bond Future	1	3,700,000	3,653.60 Member	Buy
16:11:21	R2048	On 08/05/2014			Bond Future	1	3,700,000	0.00 Member	Sell
16:11:21	R2048	On 08/05/2014			Bond Future	1	3,700,000	3,553.90 Member	Buy
16:11:21	R2048	On 08/05/2014			Bond Future	1	3,700,000	0.00 Member	Sell
16:14:59	R2048	On 08/05/2014			Bond Future	1	3,700,000	3,553.00 Member	Buy
16:14:59	R2048	On 08/05/2014			Bond Future	1	3,700,000	0.00 Client	Sell
Total for R2048 Bond Future						8	29,600,000	14,414.10	
Grand Total for all Instruments						18	139,640,000	85,615.43	