



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 04/04/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:24:52	ALBI	On 08/05/2014			Index Future	1	10,000	4,426.77	Member	Buy
16:24:52	ALBI	On 08/05/2014			Index Future	1	10,000	0.00	Client	Sell
16:24:52	ALBI	On 08/05/2014			Index Future	1	10,000	0.00	Member	Sell
16:24:52	ALBI	On 08/05/2014			Index Future	1	10,000	4,426.77	Client	Buy
Total for ALBI Index Future						4	40,000	8,853.54		
16:52:53	I2050	On 08/05/2014			Bond Future	1	22,000,000	26,213.22	Client	Buy
16:52:53	I2050	On 08/05/2014			Bond Future	1	22,000,000	0.00	Member	Sell
Total for I2050 Bond Future						2	44,000,000	26,213.22		
12:56:55	ILBI	On 07/08/2014			Index Future	1	20,000	0.00	Client	Sell
12:56:55	ILBI	On 07/08/2014			Index Future	1	20,000	11,313.74	Client	Buy
Total for ILBI Index Future						2	40,000	11,313.74		
16:15:05	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
16:15:05	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
16:15:05	R186	On 08/05/2014			Bond Future	1	10,000,000	11,891.13	Member	Buy
16:15:05	R186	On 08/05/2014			Bond Future	1	10,000,000	11,903.01	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 R186 Bond Future						4	40,000,000	23,794.14		
12:59:31	R207	On 08/05/2014			Bond Future	1	120,000,000	0.00	Member	Sell
12:59:31	R207	On 08/05/2014			Bond Future	1	120,000,000	117,982.44	Member	Buy
16:11:51	R207	On 08/05/2014			Bond Future	1	120,000,000	0.00	Member	Sell
16:11:51	R207	On 08/05/2014			Bond Future	1	120,000,000	117,982.44	Client	Buy
Total for R207 Bond Future						4	480,000,000	235,964.88		
17:06:49	R212	On 08/05/2014			Bond Future	1	12,000,000	0.00	Member	Sell
17:06:49	R212	On 08/05/2014			Bond Future	1	12,000,000	0.00	Client	Sell
17:06:49	R212	On 08/05/2014			Bond Future	1	12,000,000	15,862.80	Client	Buy
17:06:49	R212	On 08/05/2014			Bond Future	1	12,000,000	15,862.80	Member	Buy
Total for R212 Bond Future						4	48,000,000	31,725.60		
Grand Total for all Instruments						20	612,080,000	337,865.12		