



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 19/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/Sell
16:51:17	ALBI	On 08/05/2014			Index Future	1	10,000	4,362.57 Member	Buy
16:51:17	ALBI	On 08/05/2014			Index Future	1	10,000	0.00 Member	Sell
16:51:17	ALBI	On 08/05/2014			Index Future	1	10,000	4,362.57 Client	Buy
16:51:17	ALBI	On 08/05/2014			Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>40,000</b>	<b>8,725.14</b>	
15:41:36	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
15:41:36	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	23,237.50 Client	Buy
18:00:50	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	47,165.00 Member	Buy
18:00:50	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	47,165.00 Member	Buy
18:00:50	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	47,165.00 Member	Buy
18:00:50	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	400,000,000	0.00 Member	Sell
18:00:50	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
18:00:50	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
18:00:50	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
18:00:50	JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	1	400,000,000	94,330.00 Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>10</b>	<b>2,200,000,000</b>	<b>259,062.50</b>	
9:46:15	R157	On 08/05/2014			Bond Future	1	138,200,000	151,681.89 Member	Buy
9:46:15	R157	On 08/05/2014			Bond Future	1	1,700,000	0.00 Member	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	14,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	7,800,000	0.00	Client	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	1,700,000	1,865.84	Member	Buy
10:22:24	R157	On 08/05/2014			Bond Future	1	85,800,000	94,170.09	Member	Buy
10:22:24	R157	On 08/05/2014			Bond Future	1	6,100,000	0.00	Client	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	20,300,000	22,280.34	Member	Buy
10:22:24	R157	On 08/05/2014			Bond Future	1	6,100,000	0.00	Member	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	2,200,000	0.00	Client	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	6,100,000	6,695.08	Member	Buy
10:22:24	R157	On 08/05/2014			Bond Future	1	85,800,000	0.00	Member	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	7,800,000	0.00	Member	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	2,200,000	0.00	Member	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	14,300,000	0.00	Member	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	20,300,000	0.00	Member	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	2,200,000	2,414.62	Member	Buy
10:22:24	R157	On 08/05/2014			Bond Future	1	14,300,000	15,695.02	Member	Buy
10:22:24	R157	On 08/05/2014			Bond Future	1	20,300,000	0.00	Client	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	7,800,000	8,560.92	Member	Buy
10:22:24	R157	On 08/05/2014			Bond Future	1	1,700,000	0.00	Client	Sell
10:22:24	R157	On 08/05/2014			Bond Future	1	85,800,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>						<b>22</b>	<b>552,800,000</b>	<b>303,363.79</b>		
13:41:45	R186	On 08/05/2014			Bond Future	1	20,000,000	23,527.42	Member	Buy
13:41:45	R186	On 08/05/2014			Bond Future	1	5,000,000	5,885.73	Member	Buy
13:41:45	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
13:41:45	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>50,000,000</b>	<b>29,413.15</b>		
15:24:10	R203	On 08/05/2014			Bond Future	1	57,800,000	0.00	Member	Sell
15:24:10	R203	On 08/05/2014			Bond Future	1	7,500,000	7,656.30	Member	Buy
15:26:20	R203	On 08/05/2014			Bond Future	1	5,000,000	5,100.70	Member	Buy
15:26:20	R203	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
15:32:25	R203	On 08/05/2014			Bond Future	1	7,500,000	0.00	Member	Sell
15:32:25	R203	On 08/05/2014			Bond Future	1	300,000	306.25	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
15:32:25	R203	On 08/05/2014			Bond Future	1	30,000,000	30,625.20	Member	Buy
15:32:25	R203	On 08/05/2014			Bond Future	1	300,000	0.00	Member	Sell
15:32:25	R203	On 08/05/2014			Bond Future	1	300,000	306.25	Client	Buy
15:32:25	R203	On 08/05/2014			Bond Future	1	30,000,000	0.00	Member	Sell
15:32:25	R203	On 08/05/2014			Bond Future	1	20,000,000	20,416.80	Member	Buy
15:32:25	R203	On 08/05/2014			Bond Future	1	20,000,000	0.00	Member	Sell
15:32:25	R203	On 08/05/2014			Bond Future	1	7,500,000	7,656.30	Client	Buy
15:32:25	R203	On 08/05/2014			Bond Future	1	30,000,000	30,625.20	Client	Buy
15:32:25	R203	On 08/05/2014			Bond Future	1	20,000,000	20,416.80	Client	Buy
15:32:34	R203	On 08/05/2014			Bond Future	1	5,000,000	0.00	Client	Sell
15:32:34	R203	On 08/05/2014			Bond Future	1	5,000,000	5,100.70	Member	Buy
<b>Total for R203 Bond Future</b>						<b>17</b>	<b>251,200,000</b>	<b>128,210.51</b>		
15:57:34	R209	On 08/05/2014			Bond Future	1	14,000,000	0.00	Member	Sell
15:57:34	R209	On 08/05/2014			Bond Future	1	14,000,000	10,334.12	Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>28,000,000</b>	<b>10,334.12</b>		
<b>Grand Total for all Instruments</b>						<b>59</b>	<b>3,082,040,000</b>	<b>739,109.21</b>		