



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 28/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:03:39	ALBI	On 08/05/2014			Index Future	1	100,000	43,731.60	Member	Buy
16:03:39	ALBI	On 08/05/2014			Index Future	1	100,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>200,000</b>	<b>43,731.60</b>		
15:24:14	I2046	On 08/05/2014			Bond Future	1	81,000,000	86,935.68	Client	Buy
15:24:14	I2046	On 08/05/2014			Bond Future	1	34,000,000	0.00	Member	Sell
15:24:14	I2046	On 08/05/2014			Bond Future	1	81,000,000	0.00	Member	Sell
15:24:14	I2046	On 08/05/2014			Bond Future	1	34,000,000	36,491.52	Client	Buy
<b>Total for I2046 Bond Future</b>						<b>4</b>	<b>230,000,000</b>	<b>123,427.20</b>		
16:11:49	R157	On 08/05/2014			Bond Future	1	125,000,000	137,513.65	Member	Buy
16:11:49	R157	On 08/05/2014			Bond Future	1	150,800,000	0.00	Member	Sell
17:24:56	R157	On 08/05/2014			Bond Future	1	125,000,000	0.00	Member	Sell
17:24:56	R157	On 08/05/2014			Bond Future	1	25,800,000	28,382.82	Member	Buy
17:24:56	R157	On 08/05/2014			Bond Future	1	150,800,000	165,906.50	Client	Buy
17:24:56	R157	On 08/05/2014			Bond Future	1	25,800,000	0.00	Member	Sell
<b>Total for R157 Bond Future</b>						<b>6</b>	<b>603,200,000</b>	<b>331,802.96</b>		
11:18:54	R186	On 08/05/2014			Bond Future	1	2,500,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:18:54	R186	On 08/05/2014			Bond Future	1	2,500,000	2,963.17 Member	Buy
11:26:19	R186	On 08/05/2014			Bond Future	1	2,500,000	2,964.21 Client	Buy
11:26:19	R186	On 08/05/2014			Bond Future	1	2,500,000	0.00 Member	Sell
16:03:39	R186	On 08/05/2014			Bond Future	1	5,000,000	5,917.13 Member	Buy
16:03:39	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>20,000,000</b>	<b>11,844.51</b>	
17:14:07	R197	On 08/05/2014			Bond Future	1	7,500,000	19,359.34 Member	Buy
17:14:07	R197	On 08/05/2014			Bond Future	1	7,500,000	0.00 Client	Sell
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>15,000,000</b>	<b>19,359.34</b>	
16:24:30	R2030	On 08/05/2014			Bond Future	1	12,200,000	11,440.81 Member	Buy
16:24:30	R2030	On 08/05/2014			Bond Future	1	12,200,000	0.00 Member	Sell
16:28:13	R2030	On 08/05/2014			Bond Future	1	12,200,000	0.00 Client	Sell
16:28:13	R2030	On 08/05/2014			Bond Future	1	12,200,000	11,440.81 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>48,800,000</b>	<b>22,881.63</b>	
<b>Grand Total for all Instruments</b>						<b>24</b>	<b>917,200,000</b>	<b>553,047.24</b>	