



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 14/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
14:30:31	ALBI	On 08/05/2014			Index Future	1	250,000	0.00 Client	Sell
14:30:31	ALBI	On 08/05/2014			Index Future	1	250,000	108,564.50 Member	Buy
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>500,000</b>	<b>108,564.50</b>	
13:16:07	I2046	On 08/05/2014			Bond Future	1	20,000,000	20,962.60 Client	Buy
13:16:07	I2046	On 08/05/2014			Bond Future	1	20,000,000	0.00 Member	Sell
<b>Total for I2046 Bond Future</b>						<b>2</b>	<b>40,000,000</b>	<b>20,962.60</b>	
16:05:17	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00 Member	Sell
16:05:17	R186	On 08/05/2014			Bond Future	1	40,000,000	46,715.16 Member	Buy
16:42:31	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00 Member	Sell
16:42:31	R186	On 08/05/2014			Bond Future	1	20,000,000	23,357.58 Member	Buy
16:42:31	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00 Client	Sell
16:42:31	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00 Client	Sell
16:42:31	R186	On 08/05/2014			Bond Future	1	20,000,000	23,357.58 Member	Buy
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>160,000,000</b>	<b>93,430.33</b>	
<b>Grand Total for all Instruments</b>						<b>11</b>	<b>200,500,000</b>	<b>222,957.43</b>	