

JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 20/01/2014

Contract Details			Call/ Product Put	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell	
ALBI	On 06/02/2014			Index Future	1	800,000	349,286.40 Client	Buy
ALBI	On 08/05/2014			Index Future	1	800,000	0.00 Client	Sell
ALBI	On 08/05/2014			Index Future	1	800,000	354,099.20 Client	Buy
ALBI	On 06/02/2014			Index Future	1	800,000	0.00 Client	Sell
ALBI	On 08/05/2014			Index Future	1	30,000	0.00 Client	Sell
ALBI	On 08/05/2014			Index Future	1	30,000	13,278.72 Client	Buy
Total for ALBI Index Future					6	3,260,000	716,664.32	
GOVI	On 06/02/2014			GOVI	1	20,000	0.00 Client	Sell
GOVI	On 06/02/2014			GOVI	1	20,000	8,730.10 Member	Buy
GOVI	On 06/02/2014			GOVI	1	20,000	8,730.10 Client	Buy
GOVI	On 06/02/2014			GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					4	80,000	17,460.20	
R157	On 06/02/2014			Bond Future	1	40,000,000	0.00 Client	Sell
R157	On 06/02/2014			Bond Future	1	40,000,000	46,538.56 Member	Buy
Total for R157 Bond Future					2	80,000,000	46,538.56	
R186	On 06/02/2014			Bond Future	1	50,000,000	0.00 Member	Sell
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Matched Time 9:26:54	Contract Details		Call/ Put		No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	R186	On 06/02/2014		Bond Future	1	50,000,000	59,072.13 Member	Buy
9:29:45	R186	On 06/02/2014		Bond Future	1	1,500,000	0.00 Member	Sell
9:29:45	R186	On 06/02/2014		Bond Future	1	50,000,000	59,072.13 Member	Buy
9:57:55	R186	On 06/02/2014		Bond Future	1	300,000	0.00 Client	Sell
9:57:55	R186	On 06/02/2014		Bond Future	1	300,000	353.91 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00 Member	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	3,500,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	6,400,000	0.00 Member	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	1,800,000	0.00 Member	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	7,200,000	0.00 Member	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	700,000	0.00 Member	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	6,400,000	7,561.23 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	1,500,000	1,772.16 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	6,400,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	1,800,000	2,126.60 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	10,000,000	11,814.43 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	3,500,000	4,135.05 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	1,500,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	300,000	354.43 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	700,000	827.01 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	300,000	0.00 Member	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00 Member	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	3,500,000	0.00 Member	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	8,600,000	0.00 Member	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	7,200,000	8,506.39 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	8,600,000	10,160.41 Member	Buy
14:19:42	R186	On 06/02/2014		Bond Future	1	300,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	7,200,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	700,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	1,800,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	8,600,000	0.00 Client	Sell
14:19:42	R186	On 06/02/2014		Bond Future	1	10,000,000	11,814.43 Member	Buy

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Matched Time	Contract Det	ails	Strike Ca Pu		No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Total for R18	36 Bond Future				35	300,600,000	177,570.30	
9:57:55	R204	On 06/02/2014		Bond Future	1	300,000	0.00 Client	Sell
9:57:55	R204	On 06/02/2014		Bond Future	1	300,000	310.05 Member	Buy
Total for R204 Bond Future					2	600,000	310.05	
9:57:55	R208	On 06/02/2014		Bond Future	1	300,000	0.00 Client	Sell
9:57:55	R208	On 06/02/2014		Bond Future	1	300,000	289.29 Member	Buy
16:56:50	R208	On 06/02/2014		Bond Future	1	1,000,000	964.29 Member	Buy
16:56:50	R208	On 06/02/2014		Bond Future	1	1,000,000	0.00 Client	Sell
Total for R208 Bond Future				4	2,600,000	1,253.58		
Grand Total for all Instruments				53	387,140,000	959,797.01		