



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 07/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's) Type	Trade	Buy/ Sell
15:25:25	ALBI	On 08/05/2014			Index Future	1	190,000	0.00 Member		Sell
15:25:25	ALBI	On 08/05/2014			Index Future	1	190,000	83,645.60 Client		Buy
17:09:33	ALBI	On 08/05/2014			Index Future	1	190,000	83,645.60 Member		Buy
17:09:33	ALBI	On 08/05/2014			Index Future	1	190,000	0.00 Member		Sell
17:11:26	ALBI	On 08/05/2014			Index Future	1	380,000	0.00 Client		Sell
17:11:26	ALBI	On 08/05/2014			Index Future	1	380,000	167,291.20 Member		Buy
<b>Total for ALBI Index Future</b>						<b>6</b>	<b>1,520,000</b>	<b>334,582.40</b>		
15:23:06	I2046	On 08/05/2014			Bond Future	1	150,500,000	163,321.10 Client		Buy
15:23:06	I2046	On 08/05/2014			Bond Future	1	62,500,000	67,824.38 Client		Buy
15:23:06	I2046	On 08/05/2014			Bond Future	1	150,500,000	0.00 Member		Sell
15:23:06	I2046	On 08/05/2014			Bond Future	1	62,500,000	0.00 Member		Sell
<b>Total for I2046 Bond Future</b>						<b>4</b>	<b>426,000,000</b>	<b>231,145.47</b>		
8:55:55	R186	On 08/05/2014			Bond Future	1	10,000,000	11,807.48 Client		Buy
8:55:55	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member		Sell
10:46:17	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00 Client		Sell
10:46:17	R186	On 08/05/2014			Bond Future	1	10,000,000	11,807.48 Client		Buy
15:05:34	R186	On 08/05/2014			Bond Future	1	9,500,000	0.00 Client		Sell
15:05:34	R186	On 08/05/2014			Bond Future	1	9,500,000	11,343.73 Member		Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>59,000,000</b>	<b>34,958.70</b>		
15:03:14	R197	On 08/05/2014			Bond Future	1	13,700,000	0.00	Client	Sell
15:03:14	R197	On 08/05/2014			Bond Future	1	13,700,000	37,519.64	Member	Buy
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>27,400,000</b>	<b>37,519.64</b>		
16:12:39	R203	On 08/05/2014			Bond Future	1	44,000,000	45,193.24	Member	Buy
16:12:39	R203	On 08/05/2014			Bond Future	1	11,200,000	0.00	Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	1,800,000	0.00	Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	5,900,000	0.00	Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	5,900,000	6,060.00	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	4,200,000	4,313.90	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	3,800,000	0.00	Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	11,200,000	11,503.73	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	5,900,000	0.00	Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	2,300,000	2,362.37	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	2,100,000	2,156.95	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	1,900,000	0.00	Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	700,000	718.98	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	3,000,000	3,081.36	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	1,800,000	0.00	Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	2,100,000	0.00	Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	3,800,000	3,903.05	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	500,000	513.56	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	2,300,000	0.00	Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	3,000,000	0.00	Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	1,800,000	1,848.81	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	4,200,000	0.00	Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	1,900,000	1,951.53	Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	2,800,000	0.00	Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	2,800,000	0.00	Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	2,300,000	0.00	Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	700,000	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
16:22:27	R203	On 08/05/2014			Bond Future	1	500,000	0.00 Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	4,200,000	0.00 Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	1,900,000	0.00 Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	2,800,000	2,875.93 Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	3,800,000	0.00 Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	3,800,000	0.00 Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	3,800,000	3,903.05 Member	Buy
16:22:27	R203	On 08/05/2014			Bond Future	1	3,000,000	0.00 Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	2,100,000	0.00 Member	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	11,200,000	0.00 Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	700,000	0.00 Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	3,800,000	0.00 Client	Sell
16:22:27	R203	On 08/05/2014			Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R203 Bond Future</b>						<b>40</b>	<b>176,000,000</b>	<b>90,386.47</b>	
<b>Grand Total for all Instruments</b>						<b>58</b>	<b>689,920,000</b>	<b>728,592.69</b>	