



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 26/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's) Type	Buy/ Sell
16:27:16	ALBI	On 08/05/2014			Index Future	1	60,000	26,580.78 Member	Buy
16:27:16	ALBI	On 08/05/2014			Index Future	1	60,000	0.00 Member	Sell
16:53:47	ALBI	On 08/05/2014			Index Future	1	60,000	26,586.78 Client	Buy
16:53:47	ALBI	On 08/05/2014			Index Future	1	60,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>240,000</b>	<b>53,167.56</b>	
9:59:32	R186	On 08/05/2014			Bond Future	1	17,600,000	0.00 Member	Sell
9:59:32	R186	On 08/05/2014			Bond Future	1	17,600,000	21,028.51 Member	Buy
10:17:24	R186	On 08/05/2014			Bond Future	1	17,600,000	21,028.51 Client	Buy
10:17:24	R186	On 08/05/2014			Bond Future	1	17,600,000	0.00 Member	Sell
16:15:30	R186	On 08/05/2014			Bond Future	1	5,000,000	5,911.64 Member	Buy
16:15:30	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00 Member	Sell
16:22:01	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member	Sell
16:22:01	R186	On 08/05/2014			Bond Future	1	10,000,000	11,906.78 Member	Buy
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>100,400,000</b>	<b>59,875.44</b>	
9:59:32	R203	On 08/05/2014			Bond Future	1	2,900,000	0.00 Member	Sell
9:59:32	R203	On 08/05/2014			Bond Future	1	2,900,000	2,984.12 Member	Buy
10:16:38	R203	On 08/05/2014			Bond Future	1	2,900,000	2,984.12 Client	Buy
10:16:38	R203	On 08/05/2014			Bond Future	1	2,900,000	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
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>11,600,000</b>	<b>5,968.25</b>	
10:40:39	R2030	On 08/05/2014			Bond Future	1	500,000	472.06 Member	Buy
10:40:39	R2030	On 08/05/2014			Bond Future	1	43,200,000	0.00 Member	Sell
10:50:28	R2030	On 08/05/2014			Bond Future	1	12,200,000	11,518.35 Client	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	1,000,000	944.13 Member	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	16,000,000	15,106.04 Member	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	12,200,000	11,518.35 Member	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	10,000,000	9,441.27 Client	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	12,200,000	0.00 Member	Sell
10:50:28	R2030	On 08/05/2014			Bond Future	1	16,000,000	15,106.04 Client	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	500,000	0.00 Member	Sell
10:50:28	R2030	On 08/05/2014			Bond Future	1	3,000,000	0.00 Member	Sell
10:50:28	R2030	On 08/05/2014			Bond Future	1	1,000,000	0.00 Member	Sell
10:50:28	R2030	On 08/05/2014			Bond Future	1	16,000,000	0.00 Member	Sell
10:50:28	R2030	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member	Sell
10:50:28	R2030	On 08/05/2014			Bond Future	1	500,000	0.00 Member	Sell
10:50:28	R2030	On 08/05/2014			Bond Future	1	500,000	472.06 Client	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	500,000	472.06 Client	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	3,000,000	2,832.38 Client	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	1,000,000	944.13 Client	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	500,000	472.06 Member	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	3,000,000	2,832.38 Member	Buy
10:50:28	R2030	On 08/05/2014			Bond Future	1	10,000,000	9,441.27 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>22</b>	<b>172,800,000</b>	<b>81,572.60</b>	
<b>Grand Total for all Instruments</b>						<b>38</b>	<b>285,040,000</b>	<b>200,583.85</b>	