

JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 14/02/2014

Matched Contract Details Time		Strike Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
ALBI	On 08/05/2014		Index Future	1	250,000	0.00 Client	Sell
ALBI	On 08/05/2014		Index Future	1	250,000	108,564.50 Member	Buy
Total for ALBI Index Future				2	500,000	108,564.50	
12046	On 08/05/2014		Bond Future	1	20,000,000	20,962.60 Client	Buy
12046	On 08/05/2014		Bond Future	1	20,000,000	0.00 Member	Sell
Total for I2046 Bond Future				2	40,000,000	20,962.60	
R186	On 08/05/2014		Bond Future	1	20,000,000	0.00 Member	Sell
R186	On 08/05/2014		Bond Future	1	40,000,000	46,715.16 Member	Buy
R186	On 08/05/2014		Bond Future	1	20,000,000	0.00 Member	Sell
R186	On 08/05/2014		Bond Future	1	20,000,000	23,357.58 Member	Buy
R186	On 08/05/2014		Bond Future	1	20,000,000	0.00 Client	Sell
R186	On 08/05/2014		Bond Future	1	20,000,000	0.00 Client	Sell
R186	On 08/05/2014		Bond Future	1	20,000,000	23,357.58 Member	Buy
Total for R186 Bond Future				7	160,000,000	93,430.33	
Grand Total for all Instruments				11	200,500,000	222,957.43	
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