



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 15/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:18:59	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Member	Sell
11:18:59	ALBI	On 06/02/2014			Index Future	1	10,000	4,400.19	Member	Buy
12:04:47	ALBI	On 06/02/2014			Index Future	1	10,000	4,397.19	Member	Buy
12:04:47	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future						4	40,000	8,797.38		
12:07:44	R211	On 06/02/2014			Bond Future	1	52,200,000	0.00	Member	Sell
12:07:44	R211	On 06/02/2014			Bond Future	1	52,200,000	64,477.07	Member	Buy
12:07:44	R211	On 06/02/2014			Bond Future	1	52,200,000	67,376.53	Client	Buy
12:07:44	R211	On 06/02/2014			Bond Future	1	52,200,000	0.00	Client	Sell
Total for R211 Bond Future						4	208,800,000	131,853.60		
10:06:00	R213	On 06/02/2014			Bond Future	1	5,000,000	0.00	Member	Sell
10:06:00	R213	On 06/02/2014			Bond Future	1	5,000,000	4,379.37	Member	Buy
14:15:34	R213	On 06/02/2014			Bond Future	1	5,000,000	0.00	Client	Sell
14:15:34	R213	On 06/02/2014			Bond Future	1	5,000,000	4,379.37	Member	Buy
Total for R213 Bond Future						4	20,000,000	8,758.74		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					12	228,840,000	149,409.72	