



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 21/01/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
14:43:33	ALBI	On 06/02/2014			Index Future	1	30,000	13,080.18 Client	Buy
14:43:33	ALBI	On 06/02/2014			Index Future	1	30,000	0.00 Client	Sell
14:43:33	ALBI	On 08/05/2014			Index Future	1	10,000	4,418.06 Client	Buy
14:43:33	ALBI	On 08/05/2014			Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future						4	80,000	17,498.24	
16:40:00	ILBI	On 07/08/2014			Index Future	1	200,000	0.00 Client	Sell
16:40:00	ILBI	On 07/08/2014			Index Future	1	200,000	112,607.80 Client	Buy
Total for ILBI Index Future						2	400,000	112,607.80	
14:43:33	R186	On 08/05/2014			Bond Future	1	8,000,000	9,562.34 Client	Buy
14:43:33	R186	On 08/05/2014			Bond Future	1	6,000,000	7,171.76 Client	Buy
14:43:33	R186	On 08/05/2014			Bond Future	1	6,000,000	0.00 Client	Sell
14:43:33	R186	On 08/05/2014			Bond Future	1	8,000,000	0.00 Client	Sell
15:24:48	R186	On 08/05/2014			Bond Future	1	2,800,000	3,342.12 Client	Buy
15:24:48	R186	On 08/05/2014			Bond Future	1	2,800,000	0.00 Member	Sell
Total for R186 Bond Future						6	33,600,000	20,076.22	
15:24:48	R209	On 08/05/2014			Bond Future	1	6,000,000	4,401.92 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:24:48	R209	On 08/05/2014		Bond Future	1	6,000,000	0.00 Member	Sell
Total for R209 Bond Future					2	12,000,000	4,401.92	
14:43:33	R248	On 08/05/2014		Bond Future	1	5,500,000	5,240.81 Client	Buy
14:43:33	R248	On 08/05/2014		Bond Future	1	5,500,000	0.00 Client	Sell
Total for R248 Bond Future					2	11,000,000	5,240.81	
Grand Total for all Instruments					16	57,080,000	159,824.98	