



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 19/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
16:39:51	ALBI	On 06/02/2014			Index Future	1	60,000	0.00 Client	Sell
16:39:51	ALBI	On 06/02/2014			Index Future	1	50,000	22,023.15 Member	Buy
16:47:26	ALBI	On 06/02/2014			Index Future	1	10,000	4,404.63 Member	Buy
16:47:51	ALBI	On 06/02/2014			Index Future	1	50,000	22,025.65 Client	Buy
16:47:51	ALBI	On 06/02/2014			Index Future	1	50,000	0.00 Member	Sell
16:47:59	ALBI	On 06/02/2014			Index Future	1	10,000	0.00 Member	Sell
16:47:59	ALBI	On 06/02/2014			Index Future	1	10,000	4,405.13 Client	Buy
Total for ALBI Index Future						7	240,000	52,858.56	
14:02:10	ILBI	On 06/02/2014			Index Future	1	40,000	21,959.40 Client	Buy
14:02:10	ILBI	On 06/02/2014			Index Future	1	40,000	0.00 Client	Sell
16:44:39	ILBI	On 06/02/2014			Index Future	1	40,000	0.00 Client	Sell
16:44:39	ILBI	On 06/02/2014			Index Future	1	40,000	0.00 Client	Sell
16:44:39	ILBI	On 06/02/2014			Index Future	1	40,000	21,959.40 Client	Buy
16:44:39	ILBI	On 06/02/2014			Index Future	1	40,000	21,959.40 Client	Buy
Total for ILBI Index Future						6	240,000	65,878.20	
14:45:25	R203	On 06/02/2014			Bond Future	1	4,100,000	0.00 Member	Sell
14:45:25	R203	On 06/02/2014			Bond Future	1	4,100,000	4,411.81 Member	Buy
14:45:25	R203	On 06/02/2014			Bond Future	1	4,100,000	0.00 Member	Sell
14:45:25	R203	On 06/02/2014			Bond Future	1	4,100,000	4,411.81 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:18:49	R203	On 06/02/2014			Bond Future	1	4,100,000	4,411.81 Client	Buy
15:18:49	R203	On 06/02/2014			Bond Future	1	4,100,000	0.00 Member	Sell
15:18:58	R203	On 06/02/2014			Bond Future	1	4,100,000	0.00 Client	Sell
15:18:58	R203	On 06/02/2014			Bond Future	1	4,100,000	4,411.81 Member	Buy
Total for R203 Bond Future						8	32,800,000	17,647.24	
9:57:48	R214	On 06/02/2014			Bond Future	1	50,000,000	0.00 Client	Sell
9:57:48	R214	On 06/02/2014			Bond Future	1	50,000,000	38,285.92 Member	Buy
Total for R214 Bond Future						2	100,000,000	38,285.92	
Grand Total for all Instruments						23	133,280,000	174,669.91	