



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 17/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:26:24	GOVI	On 07/11/2013			GOVI	1	40,000	17,602.40	Member	Buy
11:26:24	GOVI	On 07/11/2013			GOVI	1	40,000	0.00	Member	Sell
11:37:13	GOVI	On 07/11/2013			GOVI	1	40,000	17,602.40	Client	Buy
11:37:13	GOVI	On 07/11/2013			GOVI	1	40,000	0.00	Member	Sell
Total for GOVI GOVI						4	160,000	35,204.80		
10:28:25	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
10:28:25	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	23,545.00	Member	Buy
10:29:00	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
10:29:00	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,357.50	Member	Buy
15:46:14	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
15:46:14	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	23,543.75	Member	Buy
15:46:30	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,356.25	Member	Buy
15:46:30	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
16:21:02	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	400,000,000	0.00	Member	Sell
16:21:02	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	400,000,000	94,850.00	Member	Buy
17:05:51	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	400,000,000	94,845.00	Member	Buy
17:05:51	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	400,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						12	2,400,000,000	283,497.50		
11:59:47	R157	On 07/11/2013			Bond Future	1	500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:59:47	R157	On 07/11/2013		Bond Future	1	500,000	576.94	Member	Buy
Total for R157 Bond Future					2	1,000,000	576.94		
15:36:44	R186	On 07/11/2013		Bond Future	1	5,000,000	0.00	Member	Sell
15:36:44	R186	On 07/11/2013		Bond Future	1	5,000,000	6,294.21	Member	Buy
Total for R186 Bond Future					2	10,000,000	6,294.21		
Grand Total for all Instruments					20	2,411,160,000	325,573.45		