



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 20/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:58:51	GOVI	On 06/02/2014			GOVI	1	20,000	8,820.52	Client	Buy
10:58:51	GOVI	On 06/02/2014			GOVI	1	20,000	0.00	Member	Sell
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>40,000</b>	<b>8,820.52</b>		
11:55:35	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,300.00	Member	Buy
11:55:35	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
12:25:20	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,301.25	Client	Buy
12:25:20	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:00:29	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
18:00:29	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	100,000,000	23,702.00	Client	Buy
18:00:29	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	10,000,000	2,370.20	Member	Buy
18:00:29	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	10,000,000	2,370.20	Member	Buy
18:00:29	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	10,000,000	2,370.20	Member	Buy
18:00:29	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
18:00:29	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
18:00:29	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
18:00:29	JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	1	10,000,000	2,370.20	Client	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>13</b>	<b>680,000,000</b>	<b>79,784.05</b>		
16:02:53	R186	On 06/02/2014			Bond Future	1	25,000,000	0.00	Member	Sell
16:02:53	R186	On 06/02/2014			Bond Future	1	36,000,000	43,053.40	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:02:53	R186	On 06/02/2014			Bond Future	1	25,000,000	29,898.20 Client	Buy
16:02:53	R186	On 06/02/2014			Bond Future	1	111,700,000	0.00 Member	Sell
16:02:53	R186	On 06/02/2014			Bond Future	1	188,000,000	224,834.45 Client	Buy
16:02:53	R186	On 06/02/2014			Bond Future	1	188,000,000	0.00 Member	Sell
16:02:53	R186	On 06/02/2014			Bond Future	1	36,000,000	0.00 Member	Sell
16:02:53	R186	On 06/02/2014			Bond Future	1	111,700,000	133,585.15 Client	Buy
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>721,400,000</b>	<b>431,371.19</b>	
13:59:06	R208	On 06/02/2014			Bond Future	1	75,000,000	0.00 Member	Sell
13:59:06	R208	On 06/02/2014			Bond Future	1	75,000,000	73,135.00 Member	Buy
14:10:27	R208	On 06/02/2014			Bond Future	1	2,100,000	0.00 Member	Sell
14:10:27	R208	On 06/02/2014			Bond Future	1	75,000,000	73,135.00 Member	Buy
17:06:43	R208	On 06/02/2014			Bond Future	1	29,300,000	28,571.41 Member	Buy
17:06:43	R208	On 06/02/2014			Bond Future	1	12,500,000	12,189.17 Member	Buy
17:06:43	R208	On 06/02/2014			Bond Future	1	2,100,000	0.00 Client	Sell
17:06:43	R208	On 06/02/2014			Bond Future	1	2,100,000	2,047.78 Member	Buy
17:06:43	R208	On 06/02/2014			Bond Future	1	12,500,000	0.00 Member	Sell
17:06:43	R208	On 06/02/2014			Bond Future	1	31,100,000	0.00 Member	Sell
17:06:43	R208	On 06/02/2014			Bond Future	1	29,300,000	0.00 Member	Sell
17:06:43	R208	On 06/02/2014			Bond Future	1	31,100,000	30,326.65 Member	Buy
17:06:43	R208	On 06/02/2014			Bond Future	1	31,100,000	0.00 Client	Sell
17:06:43	R208	On 06/02/2014			Bond Future	1	29,300,000	0.00 Client	Sell
17:06:43	R208	On 06/02/2014			Bond Future	1	12,500,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>15</b>	<b>450,000,000</b>	<b>219,404.99</b>	
<b>Grand Total for all Instruments</b>						<b>38</b>	<b>1,851,440,000</b>	<b>739,380.76</b>	