



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 06/01/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:29:44	ALBI	On 06/02/2014			Index Future	1	10,000	4,380.60	Member	Buy
10:29:44	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Member	Sell
11:08:42	ALBI	On 06/02/2014			Index Future	1	10,000	0.00	Member	Sell
11:08:42	ALBI	On 06/02/2014			Index Future	1	10,000	4,383.60	Client	Buy
Total for ALBI Index Future						4	40,000	8,764.20		
13:11:16	GOVI	On 06/02/2014			GOVI	1	20,000	0.00	Client	Sell
13:11:16	GOVI	On 06/02/2014			GOVI	1	20,000	8,767.80	Member	Buy
13:17:56	GOVI	On 06/02/2014			GOVI	1	20,000	8,767.80	Client	Buy
13:17:56	GOVI	On 06/02/2014			GOVI	1	20,000	0.00	Member	Sell
Total for GOVI GOVI						4	80,000	17,535.60		
10:07:17	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
10:07:17	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	200,000,000	46,550.00	Member	Buy
12:14:06	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	200,000,000	0.00	Client	Sell
12:14:06	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	200,000,000	46,547.50	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						4	800,000,000	93,097.50		

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	800,120,000	119,397.30	