



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 07/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
13:41:39	IGOV	On 08/05/2014			Index Future	1	120,000	0.00 Client	Sell
13:41:39	IGOV	On 08/05/2014			Index Future	1	120,000	23,793.48 Member	Buy
15:47:20	IGOV	On 08/05/2014			Index Future	1	120,000	0.00 Member	Sell
15:47:20	IGOV	On 08/05/2014			Index Future	1	120,000	23,812.68 Client	Buy
Total for IGOV Index Future						4	480,000	47,606.16	
9:46:22	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,020.00 Member	Buy
9:46:22	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
12:59:24	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	23,021.25 Client	Buy
12:59:24	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	400,000,000	46,041.25	
10:31:02	R157	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member	Sell
10:31:02	R157	On 08/05/2014			Bond Future	1	10,000,000	11,000.73 Member	Buy
12:53:50	R157	On 08/05/2014			Bond Future	1	10,000,000	10,987.63 Member	Buy
12:53:50	R157	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member	Sell
13:00:42	R157	On 08/05/2014			Bond Future	1	10,000,000	11,001.39 Client	Buy
13:00:42	R157	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member	Sell
13:01:00	R157	On 08/05/2014			Bond Future	1	10,000,000	10,986.97 Member	Buy
13:01:00	R157	On 08/05/2014			Bond Future	1	10,000,000	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
Total for R157 Bond Future						8	80,000,000	43,976.73		
10:17:23	R186	On 08/05/2014			Bond Future	1	5,000,000	5,788.68	Member	Buy
10:17:23	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
10:31:02	R186	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
10:31:02	R186	On 08/05/2014			Bond Future	1	1,000,000	1,175.75	Member	Buy
13:00:14	R186	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
13:00:14	R186	On 08/05/2014			Bond Future	1	1,000,000	1,176.16	Client	Buy
Total for R186 Bond Future						6	14,000,000	8,140.59		
12:59:17	R202	On 08/05/2014			Bond Future	1	22,000,000	45,961.52	Member	Buy
12:59:17	R202	On 08/05/2014			Bond Future	1	22,000,000	0.00	Client	Sell
Total for R202 Bond Future						2	44,000,000	45,961.52		
11:33:50	R208	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
11:33:50	R208	On 08/05/2014			Bond Future	1	100,000	91.95	Member	Buy
Total for R208 Bond Future						2	200,000	91.95		
12:59:17	R210	On 08/05/2014			Bond Future	1	60,000,000	94,505.40	Member	Buy
12:59:17	R210	On 08/05/2014			Bond Future	1	60,000,000	0.00	Client	Sell
Total for R210 Bond Future						2	120,000,000	94,505.40		
Grand Total for all Instruments						28	658,680,000	286,323.59		