



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 15/01/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/Sell
14:05:36	IGOV	On 06/02/2014			Index Future	1	10,000	2,015.68 Client	Buy
14:05:36	IGOV	On 06/02/2014			Index Future	1	10,000	0.00 Member	Sell
14:48:08	IGOV	On 06/02/2014			Index Future	1	10,000	0.00 Client	Sell
14:48:08	IGOV	On 06/02/2014			Index Future	1	10,000	2,015.68 Member	Buy
14:48:08	IGOV	On 06/02/2014			Index Future	1	10,000	2,017.92 Client	Buy
14:48:08	IGOV	On 06/02/2014			Index Future	1	10,000	0.00 Member	Sell
Total for IGOV Index Future						6	60,000	6,049.28	
18:00:28	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:00:28	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:00:28	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:00:28	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	200,000,000	47,385.00 Member	Buy
18:00:28	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	100,000,000	23,692.50 Member	Buy
18:00:28	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	100,000,000	23,692.50 Member	Buy
18:00:28	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	100,000,000	23,692.50 Member	Buy
18:00:28	JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						8	1,000,000,000	118,462.50	
14:13:54	R203	On 06/11/2014	6.98	Call	Bond Future	1	1,400,000	0.23 Client	Buy
14:13:54	R203	On 06/11/2014	6.98	Call	Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Total for R203 Bond Future						2	2,800,000	0.23	
10:15:04	R211	On 06/02/2014			Bond Future	1	98,000,000	126,155.11 Client	Buy
10:15:04	R211	On 06/02/2014			Bond Future	1	98,000,000	0.00 Member	Sell
10:16:46	R211	On 06/02/2014			Bond Future	1	4,000,000	5,149.19 Client	Buy
10:16:46	R211	On 06/02/2014			Bond Future	1	9,000,000	11,585.67 Client	Buy
10:16:46	R211	On 06/02/2014			Bond Future	1	4,000,000	0.00 Member	Sell
10:16:46	R211	On 06/02/2014			Bond Future	1	9,000,000	0.00 Member	Sell
10:16:46	R211	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
10:16:46	R211	On 06/02/2014			Bond Future	1	25,000,000	0.00 Member	Sell
10:16:46	R211	On 06/02/2014			Bond Future	1	10,000,000	12,872.97 Client	Buy
10:16:46	R211	On 06/02/2014			Bond Future	1	4,000,000	0.00 Member	Sell
10:16:46	R211	On 06/02/2014			Bond Future	1	25,000,000	32,182.43 Client	Buy
10:16:46	R211	On 06/02/2014			Bond Future	1	4,000,000	5,149.19 Client	Buy
Total for R211 Bond Future						12	300,000,000	193,094.55	
Grand Total for all Instruments						28	1,302,860,000	317,606.56	