



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 17/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
9:24:59	ALBI	On 08/05/2014			Index Future	1	10,000	4,351.05	Member	Buy
9:24:59	ALBI	On 08/05/2014			Index Future	1	10,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>20,000</b>	<b>4,351.05</b>		
9:48:46	GOVI	On 08/05/2014			GOVI	1	20,000	0.00	Client	Sell
9:48:46	GOVI	On 08/05/2014			GOVI	1	20,000	8,718.30	Member	Buy
10:40:06	GOVI	On 08/05/2014			GOVI	1	20,000	8,697.10	Member	Buy
10:40:06	GOVI	On 08/05/2014			GOVI	1	20,000	0.00	Client	Sell
13:52:30	GOVI	On 08/05/2014			GOVI	1	20,000	0.00	Member	Sell
13:52:30	GOVI	On 08/05/2014			GOVI	1	20,000	8,718.30	Client	Buy
<b>Total for GOVI GOVI</b>						<b>6</b>	<b>120,000</b>	<b>26,133.70</b>		
10:15:26	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	180,000,000	41,548.50	Member	Buy
10:15:26	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
15:39:37	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	200,000,000	46,167.50	Client	Buy
15:39:37	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
15:39:37	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	180,000,000	0.00	Member	Sell
15:39:37	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	20,000,000	4,616.50	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>6</b>	<b>800,000,000</b>	<b>92,332.50</b>		
17:11:10	R209	On 08/05/2014			Bond Future	1	800,000	587.07	Client	Buy
17:11:10	R209	On 08/05/2014			Bond Future	1	800,000	0.00	Member	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>1,600,000</b>	<b>587.07</b>		
<b>Grand Total for all Instruments</b>						<b>16</b>	<b>801,740,000</b>	<b>123,404.32</b>		