



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 21/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
8:11:01	GOVI	On 08/05/2014			GOVI	1	20,000	0.00	Member	Sell
8:11:01	GOVI	On 08/05/2014			GOVI	1	20,000	8,690.12	Client	Buy
Total for GOVI GOVI						2	40,000	8,690.12		
12:09:46	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
12:09:46	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	23,025.00	Member	Buy
12:11:55	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	23,023.75	Member	Buy
12:11:55	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
15:53:00	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	15,000,000	3,453.00	Member	Buy
15:53:00	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	15,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						6	430,000,000	49,501.75		
9:44:26	R204	On 08/05/2014			Bond Future	1	4,000,000	4,069.96	Member	Buy
9:44:26	R204	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	0.00	Client	Sell
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	1,017.49	Member	Buy
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	1,017.49	Member	Buy
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	0.00	Client	Sell
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	1,017.49	Member	Buy
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	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
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	0.00 Member	Sell
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	1,017.49 Member	Buy
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	0.00 Client	Sell
11:58:14	R204	On 08/05/2014			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R204 Bond Future						13	16,000,000	8,139.92	
13:04:59	R209	On 08/05/2014			Bond Future	1	89,400,000	0.00 Member	Sell
13:04:59	R209	On 08/05/2014			Bond Future	1	89,400,000	66,103.53 Member	Buy
13:55:38	R209	On 08/05/2014			Bond Future	1	89,400,000	0.00 Member	Sell
13:55:38	R209	On 08/05/2014			Bond Future	1	15,400,000	11,389.82 Member	Buy
15:14:13	R209	On 08/05/2014			Bond Future	1	74,000,000	54,730.29 Member	Buy
15:14:13	R209	On 08/05/2014			Bond Future	1	15,400,000	0.00 Member	Sell
15:14:13	R209	On 08/05/2014			Bond Future	1	15,400,000	11,389.82 Client	Buy
15:14:13	R209	On 08/05/2014			Bond Future	1	74,000,000	54,730.29 Client	Buy
15:14:13	R209	On 08/05/2014			Bond Future	1	74,000,000	0.00 Member	Sell
Total for R209 Bond Future						9	536,400,000	198,343.74	
Grand Total for all Instruments						30	982,440,000	264,675.53	