



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 24/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
8:49:19	GOVI	On 08/05/2014			GOVI	1	20,000	8,690.12 Member	Buy
8:49:19	GOVI	On 08/05/2014			GOVI	1	20,000	0.00 Member	Sell
11:01:50	GOVI	On 08/05/2014			GOVI	1	30,000	0.00 Client	Sell
11:01:50	GOVI	On 08/05/2014			GOVI	1	30,000	13,077.27 Member	Buy
14:49:25	GOVI	On 08/05/2014			GOVI	1	30,000	0.00 Member	Sell
14:49:25	GOVI	On 08/05/2014			GOVI	1	30,000	13,077.27 Client	Buy
Total for GOVI GOVI						6	160,000	34,844.66	
9:46:45	IGOV	On 08/05/2014			Index Future	1	160,000	0.00 Client	Sell
9:46:45	IGOV	On 07/08/2014			Index Future	1	160,000	32,459.52 Client	Buy
9:46:45	IGOV	On 07/08/2014			Index Future	1	160,000	0.00 Client	Sell
9:46:45	IGOV	On 08/05/2014			Index Future	1	160,000	31,980.32 Member	Buy
9:54:20	IGOV	On 08/05/2014			Index Future	1	160,000	0.00 Member	Sell
9:54:20	IGOV	On 08/05/2014			Index Future	1	160,000	31,980.32 Client	Buy
Total for IGOV Index Future						6	960,000	96,420.16	
16:12:41	R186	On 08/05/2014			Bond Future	1	5,000,000	5,861.59 Member	Buy
16:12:41	R186	On 08/05/2014			Bond Future	1	5,000,000	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
	Total for R186 Bond Future				2	10,000,000	5,861.59	
	Grand Total for all Instruments				14	11,120,000	137,126.41	