



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 25/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:29:50	GOVI	On 08/05/2014			GOVI	1	10,000	0.00	Client	Sell
15:29:50	GOVI	On 08/05/2014			GOVI	1	10,000	4,359.97	Member	Buy
Total for GOVI GOVI						2	20,000	4,359.97		
10:57:16	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	10,000,000	2,328.50	Member	Buy
10:57:16	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	10,000,000	0.00	Client	Sell
15:33:32	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	54,500,000	12,743.46	Member	Buy
15:33:32	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	54,500,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	129,000,000	15,071.96		
16:22:35	R157	On 07/08/2014			Bond Future	1	600,000,000	0.00	Member	Sell
16:22:35	R157	On 07/08/2014			Bond Future	1	40,700,000	45,459.16	Member	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	77,500,000	0.00	Member	Sell
17:27:10	R157	On 07/08/2014			Bond Future	1	40,700,000	45,459.16	Client	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	276,100,000	0.00	Member	Sell
17:27:10	R157	On 07/08/2014			Bond Future	1	77,500,000	86,562.28	Member	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	15,200,000	16,977.38	Member	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	15,200,000	16,977.38	Client	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:27:10	R157	On 07/08/2014			Bond Future	1	15,200,000	0.00	Member	Sell
17:27:10	R157	On 07/08/2014			Bond Future	1	178,200,000	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
17:27:10	R157	On 07/08/2014			Bond Future	1	178,200,000	199,037.41	Client	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	77,500,000	86,562.28	Client	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	276,100,000	308,385.12	Client	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	40,700,000	0.00	Member	Sell
17:27:10	R157	On 07/08/2014			Bond Future	1	7,300,000	8,153.61	Client	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	7,300,000	0.00	Member	Sell
17:27:10	R157	On 07/08/2014			Bond Future	1	7,300,000	8,153.61	Member	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	276,100,000	308,385.12	Member	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	5,000,000	5,584.66	Client	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	5,000,000	5,584.66	Member	Buy
17:27:10	R157	On 07/08/2014			Bond Future	1	178,200,000	199,037.41	Member	Buy
Total for R157 Bond Future						22	2,400,000,000	1,340,319.24		
Grand Total for all Instruments						28	2,529,020,000	1,359,751.17		