



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 21/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:41:47	GOVI	On 07/11/2013			GOVI	1	40,000	0.00	Client	Sell
10:41:47	GOVI	On 07/11/2013			GOVI	1	40,000	17,708.64	Member	Buy
12:01:11	GOVI	On 07/11/2013			GOVI	1	40,000	0.00	Member	Sell
12:01:11	GOVI	On 07/11/2013			GOVI	1	40,000	17,708.64	Client	Buy
Total for GOVI GOVI						4	160,000	35,417.28		
12:38:38	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
12:38:38	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	23,472.50	Member	Buy
16:19:43	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
16:19:43	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	23,471.25	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						4	400,000,000	46,943.75		
15:17:48	R186	On 07/11/2013			Bond Future	1	800,000	0.00	Member	Sell
15:17:48	R186	On 07/11/2013			Bond Future	1	20,000,000	25,080.05	Member	Buy
16:02:15	R186	On 07/11/2013			Bond Future	1	3,200,000	0.00	Client	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	100,000	125.40	Member	Buy
16:02:15	R186	On 07/11/2013			Bond Future	1	6,200,000	7,774.81	Member	Buy
16:02:15	R186	On 07/11/2013			Bond Future	1	2,500,000	0.00	Member	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	900,000	1,128.60	Member	Buy
16:02:15	R186	On 07/11/2013			Bond Future	1	800,000	0.00	Client	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	5,900,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	2,500,000	0.00	Client	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	400,000	0.00	Client	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	100,000	0.00	Client	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	6,200,000	0.00	Client	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	400,000	0.00	Member	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	400,000	501.60	Member	Buy
16:02:15	R186	On 07/11/2013			Bond Future	1	100,000	0.00	Member	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	800,000	1,003.20	Member	Buy
16:02:15	R186	On 07/11/2013			Bond Future	1	2,500,000	3,135.01	Member	Buy
16:02:15	R186	On 07/11/2013			Bond Future	1	900,000	0.00	Client	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	6,200,000	0.00	Member	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	3,200,000	0.00	Member	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	3,200,000	4,012.81	Member	Buy
16:02:15	R186	On 07/11/2013			Bond Future	1	900,000	0.00	Member	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	5,900,000	0.00	Member	Sell
16:02:15	R186	On 07/11/2013			Bond Future	1	5,900,000	7,398.61	Member	Buy
Total for R186 Bond Future						25	80,000,000	50,160.09		
Grand Total for all Instruments						33	480,160,000	132,521.12		