



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 11/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:33:48	GOVI	On 06/02/2014			GOVI	1	30,000	0.00 Client	Sell
10:33:48	GOVI	On 06/02/2014			GOVI	1	30,000	13,169.97 Member	Buy
11:48:36	GOVI	On 06/02/2014			GOVI	1	30,000	13,169.97 Client	Buy
11:48:36	GOVI	On 06/02/2014			GOVI	1	30,000	0.00 Member	Sell
Total for GOVI GOVI						4	120,000	26,339.94	
14:23:35	IGOV	On 06/02/2014			Index Future	1	50,000	9,960.00 Client	Buy
14:23:35	IGOV	On 06/02/2014			Index Future	1	50,000	0.00 Client	Sell
Total for IGOV Index Future						2	100,000	9,960.00	
10:55:04	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	23,552.50 Member	Buy
10:55:04	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
15:09:41	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
15:09:41	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	23,553.75 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						4	400,000,000	47,106.25	
11:41:01	R186	On 06/02/2014			Bond Future	1	10,000,000	11,875.18 Member	Buy
11:41:01	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
12:09:04	R186	On 06/02/2014			Bond Future	1	10,000,000	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
12:09:04	R186	On 06/02/2014			Bond Future	1	10,000,000	12,000.93 Member	Buy
12:12:41	R186	On 06/02/2014			Bond Future	1	10,000,000	11,875.18 Member	Buy
12:12:41	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
12:12:46	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
12:12:46	R186	On 06/02/2014			Bond Future	1	10,000,000	12,000.93 Member	Buy
13:42:24	R186	On 06/02/2014			Bond Future	1	10,000,000	11,875.18 Client	Buy
13:42:24	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
13:42:34	R186	On 06/02/2014			Bond Future	1	10,000,000	12,000.93 Member	Buy
13:42:34	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future						12	120,000,000	71,628.34	
Grand Total for all Instruments						22	520,220,000	155,034.53	