



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 19/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
13:04:01	GOVI	On 08/05/2014			GOVI	1	10,000	0.00 Client	Sell
13:04:01	GOVI	On 08/05/2014			GOVI	1	10,000	4,361.59 Member	Buy
17:08:22	GOVI	On 08/05/2014			GOVI	1	40,000	17,515.92 Member	Buy
17:08:22	GOVI	On 08/05/2014			GOVI	1	40,000	0.00 Member	Sell
17:27:21	GOVI	On 08/05/2014			GOVI	1	40,000	17,517.08 Member	Buy
17:27:21	GOVI	On 08/05/2014			GOVI	1	40,000	0.00 Member	Sell
17:32:24	GOVI	On 08/05/2014			GOVI	1	40,000	17,517.08 Client	Buy
17:32:24	GOVI	On 08/05/2014			GOVI	1	40,000	0.00 Member	Sell
Total for GOVI GOVI						8	260,000	56,911.67	
9:42:45	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	20,000,000	0.00 Member	Sell
9:42:45	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	20,000,000	4,680.50 Client	Buy
9:42:45	JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	1	20,000,000	4,675.50 Member	Buy
9:42:45	JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	1	20,000,000	0.00 Client	Sell
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	300,000,000	0.00 Member	Sell
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	300,000,000	0.00 Member	Sell
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	300,000,000	0.00 Member	Sell
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	300,000,000	70,706.25 Member	Buy
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	300,000,000	70,706.25 Member	Buy
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	70,000,000	0.00 Member	Sell
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	340,000,000	80,133.75 Member	Buy
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	100,000,000	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
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	100,000,000	23,568.75 Member	Buy
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	50,000,000	0.00 Member	Sell
18:01:23	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	80,000,000	18,855.00 Member	Buy
18:01:24	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	600,000,000	141,412.50 Member	Buy
18:01:24	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	50,000,000	11,784.38 Client	Buy
18:01:24	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	50,000,000	0.00 Client	Sell
18:01:24	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	80,000,000	0.00 Client	Sell
18:01:24	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	120,000,000	28,282.50 Client	Buy
18:01:24	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	40,000,000	0.00 Client	Sell
18:01:24	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	600,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						22	3,860,000,000	454,805.38	
16:28:45	R203	On 05/02/2015	7.69	Call	Bond Future	1	5,500,000	0.87 Client	Buy
16:28:45	R203	On 05/02/2015	7.69	Call	Bond Future	1	5,500,000	0.00 Member	Sell
Total for R203 Bond Future						2	11,000,000	0.87	
Grand Total for all Instruments						32	3,871,260,000	511,717.92	