



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 28/10/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:44:37	2038	On 06/02/2014			Bond Future	1	2,400,000	2,553.38 Client	Buy
16:44:37	2038	On 06/02/2014			Bond Future	1	2,400,000	0.00 Member	Sell
<b>Total for 2038 Bond Future</b>						<b>2</b>	<b>4,800,000</b>	<b>2,553.38</b>	
11:37:47	ALBI	On 06/02/2014			Index Future	1	800,000	0.00 Client	Sell
11:37:47	ALBI	On 07/11/2013			Index Future	1	800,000	353,352.80 Client	Buy
11:37:47	ALBI	On 07/11/2013			Index Future	1	800,000	0.00 Client	Sell
11:37:47	ALBI	On 06/02/2014			Index Future	1	800,000	358,168.80 Client	Buy
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>3,200,000</b>	<b>711,521.60</b>	
10:17:52	GOVI	On 07/11/2013			GOVI	1	50,000	0.00 Client	Sell
10:17:52	GOVI	On 07/11/2013			GOVI	1	50,000	22,094.75 Member	Buy
13:15:24	GOVI	On 07/11/2013			GOVI	1	50,000	22,094.75 Client	Buy
13:15:24	GOVI	On 07/11/2013			GOVI	1	50,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>						<b>4</b>	<b>200,000</b>	<b>44,189.50</b>	
11:40:41	IGOV	On 06/02/2014			Index Future	1	230,000	0.00 Client	Sell
11:40:41	IGOV	On 07/11/2013			Index Future	1	230,000	45,663.51 Client	Buy
11:40:41	IGOV	On 07/11/2013			Index Future	1	230,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
11:40:41	IGOV	On 06/02/2014			Index Future	1	230,000	46,297.16	Client	Buy
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>920,000</b>	<b>91,960.67</b>		
11:20:26	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	23,542.50	Member	Buy
11:20:26	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	23,492.50	Member	Buy
11:20:26	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
11:20:26	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
14:47:38	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
14:47:38	JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	1	100,000,000	23,543.75	Client	Buy
14:48:07	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	23,493.75	Client	Buy
14:48:07	JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>8</b>	<b>800,000,000</b>	<b>94,072.50</b>		
14:50:36	R186	On 06/02/2014			Bond Future	1	5,000,000	0.00	Member	Sell
14:50:36	R186	On 06/02/2014			Bond Future	1	5,000,000	6,094.50	Member	Buy
15:00:02	R186	On 06/02/2014			Bond Future	1	5,000,000	6,094.50	Member	Buy
15:00:02	R186	On 06/02/2014			Bond Future	1	20,000,000	0.00	Member	Sell
15:00:02	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
15:05:56	R186	On 06/02/2014			Bond Future	1	25,000,000	30,412.91	Member	Buy
15:07:48	R186	On 06/02/2014			Bond Future	1	5,000,000	6,082.58	Member	Buy
15:07:48	R186	On 06/02/2014			Bond Future	1	25,000,000	0.00	Member	Sell
15:16:34	R186	On 06/02/2014			Bond Future	1	5,000,000	0.00	Client	Sell
15:16:34	R186	On 06/02/2014			Bond Future	1	5,000,000	6,094.50	Member	Buy
15:16:47	R186	On 06/02/2014			Bond Future	1	5,000,000	0.00	Member	Sell
15:16:47	R186	On 06/02/2014			Bond Future	1	5,000,000	6,094.50	Client	Buy
15:34:29	R186	On 06/02/2014			Bond Future	1	20,000,000	24,330.32	Member	Buy
15:34:29	R186	On 06/02/2014			Bond Future	1	5,000,000	0.00	Member	Sell
15:34:29	R186	On 06/02/2014			Bond Future	1	20,000,000	0.00	Member	Sell
15:34:29	R186	On 06/02/2014			Bond Future	1	5,000,000	6,082.58	Client	Buy
15:34:29	R186	On 06/02/2014			Bond Future	1	20,000,000	24,330.32	Client	Buy
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>190,000,000</b>	<b>115,616.68</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
16:44:37	R202	On 06/02/2014			Bond Future	1	2,400,000	5,003.04 Client	Buy
16:44:37	R202	On 06/02/2014			Bond Future	1	2,400,000	0.00 Member	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>4,800,000</b>	<b>5,003.04</b>	
<b>Grand Total for all Instruments</b>						<b>41</b>	<b>1,003,920,000</b>	<b>1,064,917.38</b>	