



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 18/10/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/Sell
10:35:19	JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	1	10,000,000	2,342.75 Member	Buy
10:35:19	JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	20,000,000	2,342.75	
9:59:47	R186	On 06/02/2014		Bond Future	1	200,000	245.66 Member	Buy
9:59:47	R186	On 06/02/2014		Bond Future	1	100,000	0.00 Member	Sell
10:00:33	R186	On 06/02/2014		Bond Future	1	100,000	0.00 Member	Sell
10:00:33	R186	On 06/02/2014		Bond Future	1	100,000	0.00 Client	Sell
10:00:33	R186	On 06/02/2014		Bond Future	1	100,000	122.83 Member	Buy
10:00:33	R186	On 06/02/2014		Bond Future	1	100,000	0.00 Client	Sell
10:00:33	R186	On 06/02/2014		Bond Future	1	100,000	122.83 Member	Buy
10:14:45	R186	On 06/02/2014		Bond Future	1	200,000	0.00 Member	Sell
10:14:45	R186	On 06/02/2014		Bond Future	1	200,000	245.66 Member	Buy
11:03:19	R186	On 07/11/2013		Bond Future	1	1,000,000	0.00 Member	Sell
11:03:19	R186	On 07/11/2013		Bond Future	1	1,000,000	1,269.12 Client	Buy
16:15:31	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00 Member	Sell
16:15:31	R186	On 06/02/2014		Bond Future	1	10,000,000	12,295.18 Member	Buy
Total for R186 Bond Future					13	23,200,000	14,301.29	
Grand Total for all Instruments					15	43,200,000	16,644.04	