



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 22/10/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
8:57:00	JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	1	10,000,000	0.00 Client	Sell
8:57:00	JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	1	10,000,000	2,342.75 Member	Buy
8:59:01	JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell
8:59:01	JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	1	10,000,000	0.00 Client	Sell
8:59:01	JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	1	10,000,000	2,342.75 Member	Buy
8:59:01	JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	1	10,000,000	2,342.75 Client	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>6</b>	<b>60,000,000</b>	<b>7,028.25</b>	
12:38:42	R186	On 07/11/2013		Bond Future	1	15,000,000	18,827.33 Member	Buy
12:38:42	R186	On 07/11/2013		Bond Future	1	15,000,000	0.00 Member	Sell
13:37:30	R186	On 07/11/2013		Bond Future	1	15,000,000	0.00 Member	Sell
13:37:30	R186	On 07/11/2013		Bond Future	1	15,000,000	18,827.33 Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>60,000,000</b>	<b>37,654.65</b>	
<b>Grand Total for all Instruments</b>					<b>10</b>	<b>120,000,000</b>	<b>44,682.90</b>	