



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 17/01/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:48:33	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	23,592.50	Member	Buy
9:48:33	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
10:16:07	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
10:16:07	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	23,593.75	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	400,000,000	47,186.25		
11:05:30	R023	On 06/02/2014		Bond Future	1	1,100,000	1,116.53	Client	Buy
11:05:30	R023	On 06/02/2014		Bond Future	1	1,100,000	0.00	Member	Sell
Total for R023 Bond Future					2	2,200,000	1,116.53		
11:35:10	R186	On 06/02/2014		Bond Future	1	49,100,000	58,037.45	Member	Buy
11:35:10	R186	On 06/02/2014		Bond Future	1	49,100,000	0.00	Member	Sell
11:49:41	R186	On 06/02/2014		Bond Future	1	10,000,000	11,799.40	Member	Buy
11:49:41	R186	On 06/02/2014		Bond Future	1	5,000,000	5,923.34	Member	Buy
11:49:41	R186	On 06/02/2014		Bond Future	1	5,000,000	0.00	Member	Sell
11:49:41	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future					6	128,200,000	75,760.19		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					12	530,400,000	124,062.97	