



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 08/04/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:44:30	JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	1	70,000,000	16,430.75	Client	Buy
15:44:30	JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	1	70,000,000	0.00	Member	Sell
15:44:30	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	70,000,000	16,457.00	Member	Buy
15:44:30	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	70,000,000	0.00	Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>4</b>	<b>280,000,000</b>	<b>32,887.75</b>		
8:08:20	R186	On 08/05/2014			Bond Future	1	20,000,000	24,050.47	Member	Buy
8:08:20	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00	Member	Sell
14:52:25	R186	On 08/05/2014			Bond Future	1	10,000,000	11,982.94	Member	Buy
14:52:25	R186	On 08/05/2014			Bond Future	1	5,000,000	6,007.05	Member	Buy
14:52:25	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
14:52:25	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:10:27	R186	On 08/05/2014			Bond Future	1	5,000,000	6,012.62	Member	Buy
17:10:27	R186	On 08/05/2014			Bond Future	1	10,000,000	12,025.24	Member	Buy
17:10:27	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
17:10:27	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>100,000,000</b>	<b>60,078.31</b>		
<b>Grand Total for all Instruments</b>						<b>14</b>	<b>380,000,000</b>	<b>92,966.06</b>		