



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 13/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
13:19:08	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	10,000,000	2,319.50 Client	Buy
13:19:08	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						2	20,000,000	2,319.50	
9:15:19	R157	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
9:15:19	R157	On 06/02/2014			Bond Future	1	10,000,000	11,617.50 Member	Buy
Total for R157 Bond Future						2	20,000,000	11,617.50	
9:15:19	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member	Sell
9:15:19	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
9:15:19	R186	On 06/02/2014			Bond Future	1	10,000,000	11,815.40 Member	Buy
9:15:19	R186	On 08/05/2014			Bond Future	1	10,000,000	11,971.94 Member	Buy
Total for R186 Bond Future						4	40,000,000	23,787.34	
13:12:09	R208	On 06/02/2014			Bond Future	1	4,700,000	0.00 Member	Sell
13:12:09	R208	On 06/02/2014			Bond Future	1	4,700,000	4,550.57 Member	Buy
13:15:43	R208	On 06/02/2014			Bond Future	1	4,700,000	0.00 Client	Sell
13:15:43	R208	On 06/02/2014			Bond Future	1	4,700,000	4,550.57 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
Total for R208 Bond Future						4	18,800,000	9,101.15		
15:43:02	R209	On 06/02/2014			Bond Future	1	8,400,000	0.00	Member	Sell
15:43:02	R209	On 06/02/2014			Bond Future	1	8,400,000	6,341.40	Client	Buy
Total for R209 Bond Future						2	16,800,000	6,341.40		
Grand Total for all Instruments						14	115,600,000	53,166.88		