



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 25/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
17:30:15	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	40,000,000	0.00 Client	Sell
17:30:15	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	40,000,000	9,245.00 Member	Buy
17:30:15	JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	1	40,000,000	9,354.00 Client	Buy
17:30:15	JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	1	40,000,000	0.00 Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>4</b>	<b>160,000,000</b>	<b>18,599.00</b>	
7:57:29	R186	On 08/05/2014			Bond Future	1	10,000,000	11,853.66 Member	Buy
7:57:29	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00 Member	Sell
15:30:49	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00 Member	Sell
15:30:49	R186	On 08/05/2014			Bond Future	1	5,000,000	5,961.95 Member	Buy
15:33:37	R186	On 08/05/2014			Bond Future	1	5,000,000	5,959.84 Member	Buy
15:33:37	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>40,000,000</b>	<b>23,775.45</b>	
9:57:25	R213	On 08/05/2014			Bond Future	1	12,000,000	10,133.38 Member	Buy
9:57:25	R213	On 08/05/2014			Bond Future	1	262,000,000	0.00 Member	Sell
13:37:17	R213	On 08/05/2014			Bond Future	1	250,000,000	211,112.05 Member	Buy
13:37:17	R213	On 08/05/2014			Bond Future	1	250,000,000	0.00 Member	Sell
13:37:17	R213	On 08/05/2014			Bond Future	1	12,000,000	10,133.38 Client	Buy
13:37:17	R213	On 08/05/2014			Bond Future	1	250,000,000	211,112.05 Client	Buy
13:37:17	R213	On 08/05/2014			Bond Future	1	12,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R213 Bond Future				7	1,048,000,000	442,490.86	
	Grand Total for all Instruments				17	1,248,000,000	484,865.31	