



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 14/01/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:42:40	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	23,610.00	Member	Buy
14:42:40	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:49:06	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
16:49:06	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	23,611.25	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	400,000,000	47,221.25		
9:52:45	R186	On 06/02/2014		Bond Future	1	10,000,000	0.00	Member	Sell
9:52:45	R186	On 06/02/2014		Bond Future	1	10,000,000	11,936.42	Member	Buy
Total for R186 Bond Future					2	20,000,000	11,936.42		
17:13:41	R211	On 06/02/2014		Bond Future	1	150,000,000	0.00	Member	Sell
17:13:41	R211	On 06/02/2014		Bond Future	1	150,000,000	193,094.55	Member	Buy
Total for R211 Bond Future					2	300,000,000	193,094.55		
Grand Total for all Instruments					8	720,000,000	252,252.22		