



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 06/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:16:53	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	180,000,000	0.00	Member	Sell
10:16:53	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	200,000,000	46,975.00	Member	Buy
11:10:35	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	400,000,000	94,250.00	Member	Buy
11:10:35	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	360,000,000	0.00	Member	Sell
14:32:27	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	180,000,000	42,277.50	Member	Buy
14:32:27	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
14:32:27	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	200,000,000	0.00	Client	Sell
14:32:27	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	20,000,000	4,695.00	Member	Buy
15:03:37	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	400,000,000	0.00	Client	Sell
15:03:37	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	40,000,000	9,420.00	Member	Buy
15:03:37	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	40,000,000	0.00	Member	Sell
15:03:37	JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	1	360,000,000	84,825.00	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						12	2,400,000,000	282,442.50		
9:22:36	R186	On 08/05/2014			Bond Future	1	2,500,000	2,968.15	Member	Buy
9:22:36	R186	On 08/05/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:27:18	R186	On 08/05/2014			Bond Future	1	2,500,000	2,969.20	Client	Buy
15:27:18	R186	On 08/05/2014			Bond Future	1	2,500,000	0.00	Member	Sell
Total for R186 Bond Future						4	10,000,000	5,937.35		
10:29:40	R197	On 08/05/2014			Bond Future	1	7,500,000	20,526.94	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:29:40	R197	On 08/05/2014			Bond Future	1	7,500,000	19,359.37	Client	Buy
10:29:40	R197	On 08/05/2014			Bond Future	1	7,500,000	0.00	Client	Sell
11:07:39	R197	On 08/05/2014			Bond Future	1	7,500,000	0.00	Member	Sell
Total for R197 Bond Future						4	30,000,000	39,886.31		
16:50:31	R202	On 08/05/2014			Bond Future	1	6,000,000	0.00	Member	Sell
16:50:31	R202	On 08/05/2014			Bond Future	1	6,000,000	12,898.26	Client	Buy
16:50:31	R202	On 08/05/2014			Bond Future	1	1,000,000	0.00	Member	Sell
16:50:31	R202	On 08/05/2014			Bond Future	1	1,000,000	2,149.71	Client	Buy
16:50:31	R202	On 08/05/2014			Bond Future	1	7,000,000	0.00	Member	Sell
16:50:31	R202	On 08/05/2014			Bond Future	1	7,000,000	15,047.97	Client	Buy
Total for R202 Bond Future						6	28,000,000	30,095.94		
Grand Total for all Instruments						26	2,468,000,000	358,362.10		