



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 20/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:33:31	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:33:31	R186	On 08/05/2014			Bond Future	1	5,000,000	5,908.76	Member	Buy
17:35:26	R186	On 08/05/2014			Bond Future	1	5,000,000	5,934.74	Member	Buy
17:35:26	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
17:35:26	R186	On 08/05/2014			Bond Future	1	10,000,000	11,810.74	Member	Buy
17:35:26	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
Total for R186 Bond Future						6	40,000,000	23,654.24		
16:01:43	R2023	On 08/05/2014			Bond Future	1	2,000,000	0.00	Client	Sell
16:01:43	R2023	On 08/05/2014			Bond Future	1	2,000,000	1,932.33	Member	Buy
Total for R2023 Bond Future						2	4,000,000	1,932.33		
Grand Total for all Instruments						8	44,000,000	25,586.57		