



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 18/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:21:42	JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	1	30,000,000	7,013.25	Member	Buy
16:21:42	JIBAR FUTURE	On 20/08/2014			Jibar Tradeable Future	1	30,000,000	0.00	Client	Sell
16:21:42	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	30,000,000	0.00	Member	Sell
16:21:42	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	30,000,000	7,020.75	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						4	120,000,000	14,034.00		
10:22:18	R157	On 08/05/2014			Bond Future	1	100,000,000	0.00	Member	Sell
10:22:18	R157	On 08/05/2014			Bond Future	1	100,000,000	110,216.66	Member	Buy
10:30:27	R157	On 08/05/2014			Bond Future	1	100,000,000	0.00	Member	Sell
10:30:27	R157	On 08/05/2014			Bond Future	1	100,000,000	110,216.66	Client	Buy
Total for R157 Bond Future						4	400,000,000	220,433.32		
8:35:11	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00	Member	Sell
8:35:11	R186	On 08/05/2014			Bond Future	1	20,000,000	23,694.40	Member	Buy
8:35:19	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
8:35:20	R186	On 08/05/2014			Bond Future	1	10,000,000	11,847.20	Member	Buy
Total for R186 Bond Future						4	60,000,000	35,541.60		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					12	580,000,000	270,008.92	