



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 28/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
14:30:21	R203	On 06/02/2014			Bond Future	1	7,000,000	0.00 Member	Sell
14:30:21	R203	On 06/02/2014			Bond Future	1	7,000,000	7,485.09 Member	Buy
14:30:21	R203	On 06/02/2014			Bond Future	1	5,000,000	5,346.50 Member	Buy
14:30:21	R203	On 06/02/2014			Bond Future	1	7,000,000	0.00 Member	Sell
14:48:48	R203	On 06/02/2014			Bond Future	1	7,000,000	0.00 Client	Sell
14:48:48	R203	On 06/02/2014			Bond Future	1	7,000,000	7,485.09 Member	Buy
14:49:19	R203	On 06/02/2014			Bond Future	1	5,000,000	5,346.50 Client	Buy
14:49:19	R203	On 06/02/2014			Bond Future	1	2,000,000	2,138.60 Client	Buy
14:49:19	R203	On 06/02/2014			Bond Future	1	2,000,000	2,138.60 Member	Buy
14:49:19	R203	On 06/02/2014			Bond Future	1	5,000,000	0.00 Member	Sell
14:49:19	R203	On 06/02/2014			Bond Future	1	2,000,000	0.00 Member	Sell
<b>Total for R203 Bond Future</b>						<b>11</b>	<b>56,000,000</b>	<b>29,940.37</b>	
12:01:23	R214	On 06/02/2014			Bond Future	1	20,000,000	0.00 Member	Sell
12:01:23	R214	On 06/02/2014			Bond Future	1	10,000,000	7,544.31 Member	Buy
12:24:23	R214	On 06/02/2014			Bond Future	1	10,000,000	7,544.31 Member	Buy
12:24:23	R214	On 06/02/2014			Bond Future	1	10,000,000	7,544.31 Client	Buy
12:24:23	R214	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
12:24:23	R214	On 06/02/2014			Bond Future	1	10,000,000	0.00 Member	Sell
12:24:23	R214	On 06/02/2014			Bond Future	1	10,000,000	7,544.31 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R214 Bond Future				7	80,000,000	30,177.23	
	Grand Total for all Instruments				18	136,000,000	60,117.60	