



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 11/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's) Type	Trade	Buy/ Sell
16:53:02	R157	On 06/02/2014			Bond Future	1	50,100,000	58,299.15	Member	Buy
16:53:02	R157	On 06/02/2014			Bond Future	1	1,400,000	0.00	Member	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	9,700,000	0.00	Member	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	6,400,000	0.00	Member	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	6,400,000	7,447.40	Member	Buy
17:36:04	R157	On 06/02/2014			Bond Future	1	1,700,000	0.00	Member	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	12,000,000	0.00	Member	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	16,900,000	0.00	Member	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	2,000,000	0.00	Member	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	12,000,000	0.00	Client	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	1,700,000	0.00	Client	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	12,000,000	13,963.87	Member	Buy
17:36:04	R157	On 06/02/2014			Bond Future	1	16,900,000	0.00	Client	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	9,700,000	0.00	Client	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	1,700,000	1,978.21	Member	Buy
17:36:04	R157	On 06/02/2014			Bond Future	1	16,900,000	19,665.78	Member	Buy
17:36:04	R157	On 06/02/2014			Bond Future	1	1,400,000	1,629.12	Member	Buy
17:36:04	R157	On 06/02/2014			Bond Future	1	9,700,000	11,287.46	Member	Buy
17:36:04	R157	On 06/02/2014			Bond Future	1	6,400,000	0.00	Client	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	2,000,000	2,327.31	Member	Buy
17:36:04	R157	On 06/02/2014			Bond Future	1	2,000,000	0.00	Client	Sell
17:36:04	R157	On 06/02/2014			Bond Future	1	1,400,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
<b>Total for R157 Bond Future</b>						<b>22</b>	<b>200,400,000</b>	<b>116,598.30</b>	
14:35:00	R204	On 06/02/2014			Bond Future	1	4,600,000	0.00 Member	Sell
14:35:00	R204	On 06/02/2014			Bond Future	1	4,600,000	4,790.58 Client	Buy
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>9,200,000</b>	<b>4,790.58</b>	
14:35:00	R207	On 06/02/2014			Bond Future	1	4,400,000	4,364.98 Client	Buy
14:35:00	R207	On 06/02/2014			Bond Future	1	4,400,000	0.00 Member	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>8,800,000</b>	<b>4,364.98</b>	
15:05:15	R208	On 06/02/2014			Bond Future	1	2,000,000	0.00 Client	Sell
15:05:15	R208	On 06/02/2014			Bond Future	1	2,000,000	1,944.88 Member	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>1,944.88</b>	
<b>Grand Total for all Instruments</b>						<b>28</b>	<b>222,400,000</b>	<b>127,698.74</b>	