



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 24/12/2013

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
11:30:53	R186	On 06/02/2014		Bond Future	1	30,000,000	0.00	Member	Sell
11:30:53	R186	On 06/02/2014		Bond Future	1	30,000,000	35,630.03	Member	Buy
11:39:38	R186	On 06/02/2014		Bond Future	1	800,000	0.00	Member	Sell
11:39:38	R186	On 06/02/2014		Bond Future	1	30,000,000	35,630.03	Member	Buy
11:45:30	R186	On 06/02/2014		Bond Future	1	52,700,000	0.00	Member	Sell
11:45:30	R186	On 06/02/2014		Bond Future	1	66,900,000	79,951.88	Member	Buy
11:49:53	R186	On 06/02/2014		Bond Future	1	800,000	950.13	Member	Buy
11:49:53	R186	On 06/02/2014		Bond Future	1	12,800,000	0.00	Client	Sell
11:49:53	R186	On 06/02/2014		Bond Future	1	11,200,000	13,301.88	Member	Buy
11:49:53	R186	On 06/02/2014		Bond Future	1	5,200,000	0.00	Client	Sell
11:49:53	R186	On 06/02/2014		Bond Future	1	800,000	0.00	Client	Sell
11:49:53	R186	On 06/02/2014		Bond Future	1	11,200,000	0.00	Client	Sell
11:49:53	R186	On 06/02/2014		Bond Future	1	5,200,000	0.00	Member	Sell
11:49:53	R186	On 06/02/2014		Bond Future	1	5,200,000	6,175.87	Member	Buy
11:49:53	R186	On 06/02/2014		Bond Future	1	12,800,000	0.00	Member	Sell
11:49:53	R186	On 06/02/2014		Bond Future	1	11,200,000	0.00	Member	Sell
11:49:53	R186	On 06/02/2014		Bond Future	1	12,800,000	15,202.15	Member	Buy
12:01:52	R186	On 06/02/2014		Bond Future	1	52,700,000	62,981.52	Member	Buy
12:01:52	R186	On 06/02/2014		Bond Future	1	14,200,000	0.00	Member	Sell
12:01:52	R186	On 06/02/2014		Bond Future	1	14,200,000	16,970.35	Member	Buy
12:01:52	R186	On 06/02/2014		Bond Future	1	52,700,000	0.00	Client	Sell
12:01:52	R186	On 06/02/2014		Bond Future	1	14,200,000	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
	Total for R186 Bond Future				22	447,600,000	266,793.84	
	Grand Total for all Instruments				22	447,600,000	266,793.84	