



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 08/11/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:48:23	R023	On 06/02/2014			Bond Future	1	200,000	206.10 Member	Buy
10:48:23	R023	On 06/02/2014			Bond Future	1	200,000	0.00 Member	Sell
10:51:16	R023	On 06/02/2014			Bond Future	1	200,000	0.00 Member	Sell
10:51:16	R023	On 06/02/2014			Bond Future	1	200,000	206.10 Client	Buy
Total for R023 Bond Future						4	800,000	412.21	
10:48:23	R186	On 06/02/2014			Bond Future	1	100,000	120.11 Member	Buy
10:48:23	R186	On 06/02/2014			Bond Future	1	100,000	0.00 Member	Sell
10:51:24	R186	On 06/02/2014			Bond Future	1	100,000	120.11 Client	Buy
10:51:24	R186	On 06/02/2014			Bond Future	1	100,000	0.00 Member	Sell
10:58:47	R186	On 06/11/2014	9.17	Call	Bond Future	1	201,000,000	74.37 Member	Buy
10:58:47	R186	On 06/11/2014	9.17	Call	Bond Future	1	201,000,000	0.00 Member	Sell
11:02:35	R186	On 06/11/2014	9.17	Call	Bond Future	1	201,000,000	74.37 Member	Buy
11:02:35	R186	On 06/11/2014	9.17	Call	Bond Future	1	201,000,000	0.00 Member	Sell
11:04:29	R186	On 06/11/2014	9.17	Put	Bond Future	1	201,000,000	0.00 Member	Sell
11:04:29	R186	On 06/11/2014	9.17	Put	Bond Future	1	201,000,000	74.37 Member	Buy
Total for R186 Bond Future						10	1,206,400,000	463.34	
10:48:23	R208	On 06/02/2014			Bond Future	1	200,000	196.46 Member	Buy
10:48:23	R208	On 06/02/2014			Bond Future	1	200,000	0.00 Member	Sell
10:51:01	R208	On 06/02/2014			Bond Future	1	200,000	196.46 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:51:01	R208	On 06/02/2014			Bond Future	1	200,000	0.00 Member	Sell
Total for R208 Bond Future						4	800,000	392.92	
Grand Total for all Instruments						18	1,208,000,000	1,268.47	