



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 19/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:21:52	R203	On 06/11/2014	6.84	Call	Bond Future	1	4,500,000	0.67 Client	Buy
10:21:52	R203	On 08/05/2014	6.84	Call	Bond Future	1	1,600,000	0.17 Client	Buy
10:21:52	R203	On 07/08/2014	6.84	Call	Bond Future	1	1,600,000	0.20 Client	Buy
10:21:52	R203	On 07/08/2014	6.84	Call	Bond Future	1	1,600,000	0.00 Member	Sell
10:21:52	R203	On 08/05/2014	6.84	Call	Bond Future	1	1,600,000	0.00 Member	Sell
10:21:52	R203	On 06/11/2014	6.84	Call	Bond Future	1	4,500,000	0.00 Member	Sell
11:08:55	R203	On 06/02/2014			Bond Future	1	12,300,000	0.00 Member	Sell
11:08:55	R203	On 06/02/2014			Bond Future	1	7,000,000	7,540.28 Member	Buy
11:18:10	R203	On 06/02/2014			Bond Future	1	2,300,000	2,477.52 Member	Buy
11:18:10	R203	On 06/02/2014			Bond Future	1	3,000,000	3,231.55 Member	Buy
11:18:10	R203	On 06/02/2014			Bond Future	1	7,000,000	7,540.28 Client	Buy
11:18:10	R203	On 06/02/2014			Bond Future	1	2,300,000	0.00 Member	Sell
11:18:10	R203	On 06/02/2014			Bond Future	1	2,300,000	2,477.52 Client	Buy
11:18:10	R203	On 06/02/2014			Bond Future	1	7,000,000	0.00 Member	Sell
11:18:10	R203	On 06/02/2014			Bond Future	1	3,000,000	0.00 Member	Sell
11:18:10	R203	On 06/02/2014			Bond Future	1	3,000,000	3,231.55 Client	Buy
<b>Total for R203 Bond Future</b>						<b>16</b>	<b>64,600,000</b>	<b>26,499.75</b>	
<b>Grand Total for all Instruments</b>						<b>16</b>	<b>64,600,000</b>	<b>26,499.75</b>	