



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 12/03/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:20:41	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00	Client	Sell
11:20:41	R186	On 08/05/2014			Bond Future	1	20,000,000	23,818.08	Member	Buy
12:18:41	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:18:41	R186	On 08/05/2014			Bond Future	1	5,000,000	5,932.34	Member	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>50,000,000</b>	<b>29,750.42</b>		
11:13:02	R204	On 07/08/2014			Bond Future	1	10,000,000	10,061.89	Member	Buy
11:13:02	R204	On 08/05/2014			Bond Future	1	10,000,000	10,303.11	Member	Buy
11:13:02	R204	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
11:13:02	R204	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>20,365.00</b>		
13:46:55	R213	On 08/05/2014			Bond Future	1	12,000,000	10,077.82	Member	Buy
13:46:55	R213	On 08/05/2014			Bond Future	1	12,000,000	0.00	Member	Sell
14:07:44	R213	On 08/05/2014			Bond Future	1	12,000,000	10,077.82	Member	Buy
14:07:44	R213	On 08/05/2014			Bond Future	1	12,000,000	0.00	Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>48,000,000</b>	<b>20,155.65</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					12	138,000,000	70,271.07	