



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 12/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
8:36:05	GOVI	On 08/05/2014			GOVI	1	10,000	4,343.86	Client	Buy
8:36:05	GOVI	On 08/05/2014			GOVI	1	10,000	0.00	Member	Sell
Total for GOVI GOVI						2	20,000	4,343.86		
11:36:56	IGOV	On 08/05/2014			Index Future	1	20,000	0.00	Client	Sell
11:36:56	IGOV	On 08/05/2014			Index Future	1	20,000	3,992.68	Member	Buy
11:49:20	IGOV	On 08/05/2014			Index Future	1	20,000	0.00	Member	Sell
11:49:20	IGOV	On 08/05/2014			Index Future	1	20,000	3,995.88	Client	Buy
Total for IGOV Index Future						4	80,000	7,988.56		
11:07:08	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	200,000,000	46,002.50	Member	Buy
11:07:08	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	180,000,000	0.00	Member	Sell
12:02:04	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	45,500,000	0.00	Client	Sell
12:02:04	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	45,500,000	10,648.14	Member	Buy
12:03:36	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	90,000,000	21,127.50	Member	Buy
12:03:36	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
12:08:26	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
12:08:26	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	90,000,000	21,121.88	Member	Buy
14:31:50	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	180,000,000	41,402.25	Member	Buy
14:31:50	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	20,000,000	0.00	Member	Sell
14:31:50	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	20,000,000	4,597.75	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
14:31:50	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	200,000,000	0.00	Client	Sell
14:36:04	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	10,000,000	2,346.88	Member	Buy
14:36:04	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	100,000,000	23,470.00	Client	Buy
14:36:04	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
14:36:04	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	90,000,000	0.00	Member	Sell
14:37:39	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
14:37:39	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	100,000,000	23,476.25	Client	Buy
14:37:39	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	90,000,000	0.00	Member	Sell
14:37:39	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	10,000,000	2,347.50	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						20	1,691,000,000	196,540.64		
9:35:55	R157	On 08/05/2014			Bond Future	1	120,700,000	132,572.58	Member	Buy
9:35:55	R157	On 08/05/2014			Bond Future	1	76,000,000	0.00	Member	Sell
10:28:02	R157	On 08/05/2014			Bond Future	1	1,400,000	1,537.71	Member	Buy
10:28:02	R157	On 08/05/2014			Bond Future	1	12,400,000	13,619.72	Member	Buy
10:28:02	R157	On 08/05/2014			Bond Future	1	1,700,000	0.00	Client	Sell
10:28:02	R157	On 08/05/2014			Bond Future	1	1,700,000	1,867.22	Member	Buy
10:28:02	R157	On 08/05/2014			Bond Future	1	1,400,000	0.00	Client	Sell
10:28:02	R157	On 08/05/2014			Bond Future	1	1,400,000	0.00	Member	Sell
10:28:02	R157	On 08/05/2014			Bond Future	1	12,400,000	0.00	Member	Sell
10:28:02	R157	On 08/05/2014			Bond Future	1	1,700,000	0.00	Member	Sell
10:28:02	R157	On 08/05/2014			Bond Future	1	12,400,000	0.00	Client	Sell
10:28:03	R157	On 08/05/2014			Bond Future	1	76,000,000	83,475.69	Member	Buy
10:28:03	R157	On 08/05/2014			Bond Future	1	76,000,000	0.00	Client	Sell
10:28:03	R157	On 08/05/2014			Bond Future	1	17,500,000	19,221.38	Member	Buy
10:28:03	R157	On 08/05/2014			Bond Future	1	17,500,000	0.00	Client	Sell
10:28:03	R157	On 08/05/2014			Bond Future	1	5,100,000	5,601.66	Member	Buy
10:28:03	R157	On 08/05/2014			Bond Future	1	5,100,000	0.00	Client	Sell
10:28:03	R157	On 08/05/2014			Bond Future	1	6,600,000	0.00	Client	Sell
10:28:03	R157	On 08/05/2014			Bond Future	1	6,600,000	0.00	Member	Sell
10:28:03	R157	On 08/05/2014			Bond Future	1	6,600,000	7,249.21	Member	Buy
10:28:03	R157	On 08/05/2014			Bond Future	1	5,100,000	0.00	Member	Sell
10:28:03	R157	On 08/05/2014			Bond Future	1	17,500,000	0.00	Member	Sell
13:52:55	R157	On 08/05/2014			Bond Future	1	150,000,000	164,742.86	Member	Buy
13:52:55	R157	On 08/05/2014			Bond Future	1	94,100,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	8,300,000	0.00	Client	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	15,500,000	17,023.43	Member	Buy
14:19:02	R157	On 08/05/2014			Bond Future	1	6,400,000	0.00	Member	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	21,800,000	0.00	Member	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	8,300,000	0.00	Member	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	1,700,000	0.00	Member	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	15,500,000	0.00	Member	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	21,800,000	0.00	Client	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	94,100,000	103,348.68	Member	Buy
14:19:02	R157	On 08/05/2014			Bond Future	1	21,800,000	23,942.63	Member	Buy
14:19:02	R157	On 08/05/2014			Bond Future	1	94,100,000	0.00	Client	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	8,300,000	9,115.77	Member	Buy
14:19:02	R157	On 08/05/2014			Bond Future	1	1,700,000	1,867.09	Member	Buy
14:19:02	R157	On 08/05/2014			Bond Future	1	2,200,000	2,416.23	Member	Buy
14:19:02	R157	On 08/05/2014			Bond Future	1	1,700,000	0.00	Client	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	6,400,000	0.00	Client	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	2,200,000	0.00	Member	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	15,500,000	0.00	Client	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	2,200,000	0.00	Client	Sell
14:19:02	R157	On 08/05/2014			Bond Future	1	6,400,000	7,029.03	Member	Buy
Total for R157 Bond Future						44	1,082,800,000	594,630.88		
13:49:27	R186	On 08/05/2014	9.25	Put	Bond Future	1	16,900,000	0.00	Member	Sell
13:49:27	R186	On 08/05/2014	8.25	Call	Bond Future	1	16,900,000	2.71	Member	Buy
13:49:27	R186	On 08/05/2014	8.25	Call	Bond Future	1	200,000,000	0.00	Member	Sell
13:49:27	R186	On 08/05/2014	9.25	Put	Bond Future	1	200,000,000	35.76	Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	900,000	0.00	Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,100,000	0.00	Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	4,700,000	0.75	Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,300,000	0.53	Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	102,800,000	16.49	Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	1.60	Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	900,000	0.14	Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,700,000	0.59	Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	102,800,000	16.49	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	900,000	0.14 Client	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	1.60 Client	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,800,000	4.78 Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	16,900,000	0.00 Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	102,800,000	0.00 Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	0.00 Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,700,000	0.00 Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	9,700,000	0.00 Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	9,700,000	1.56 Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	8,100,000	1.30 Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,100,000	1.62 Member	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	4,700,000	0.00 Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	8,100,000	1.30 Client	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,300,000	0.53 Client	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,700,000	0.59 Client	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,300,000	0.00 Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	4,700,000	0.75 Client	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	8,100,000	0.00 Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,100,000	1.62 Client	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,800,000	0.00 Member	Sell
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,800,000	4.78 Client	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	16,900,000	2.71 Client	Buy
15:44:16	R186	On 08/05/2014	8.25	Call	Bond Future	1	9,700,000	1.56 Client	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,800,000	5.33 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	9,700,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	8,100,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,100,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	102,800,000	0.00 Client	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	16,900,000	3.02 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,300,000	0.00 Client	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	900,000	0.00 Client	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	8,100,000	1.45 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	900,000	0.16 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	4,700,000	0.00 Client	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,300,000	0.59 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,100,000	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
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	0.00 Client	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	4,700,000	0.84 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,100,000	1.81 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	16,900,000	0.00 Client	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	9,700,000	1.73 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,700,000	0.66 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	1.79 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	102,800,000	18.38 Member	Buy
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,800,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	900,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,700,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,800,000	0.00 Client	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	9,700,000	0.00 Client	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	4,700,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,300,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,700,000	0.00 Client	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	102,800,000	0.00 Member	Sell
15:48:39	R186	On 08/05/2014	9.25	Put	Bond Future	1	8,100,000	0.00 Client	Sell
17:26:39	R186	On 08/05/2014	8.50	Call	Bond Future	1	90,000,000	0.00 Member	Sell
17:26:39	R186	On 08/05/2014	8.80	Put	Bond Future	1	90,000,000	24.09 Member	Buy
17:26:39	R186	On 08/05/2014	9.10	Put	Bond Future	1	150,000,000	0.00 Member	Sell
17:26:39	R186	On 08/05/2014	9.10	Put	Bond Future	1	150,000,000	24.15 Member	Buy
17:26:39	R186	On 08/05/2014	8.80	Put	Bond Future	1	90,000,000	0.00 Member	Sell
17:26:39	R186	On 08/05/2014	8.50	Call	Bond Future	1	90,000,000	14.07 Member	Buy
17:39:58	R186	On 08/05/2014	8.50	Call	Bond Future	1	90,000,000	13.98 Member	Buy
17:39:58	R186	On 08/05/2014	8.50	Call	Bond Future	1	90,000,000	0.00 Client	Sell
17:40:15	R186	On 08/05/2014	9.10	Put	Bond Future	1	150,000,000	24.00 Member	Buy
17:40:15	R186	On 08/05/2014	9.10	Put	Bond Future	1	150,000,000	0.00 Client	Sell
17:40:28	R186	On 08/05/2014	8.80	Put	Bond Future	1	90,000,000	24.18 Client	Buy
17:40:28	R186	On 08/05/2014	8.80	Put	Bond Future	1	90,000,000	0.00 Member	Sell
Total for R186 Bond Future						80	2,920,000,000	260.14	
Grand Total for all Instruments						150	5,693,900,000	803,764.07	