



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 13/02/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
0:05:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	8,100,000	0.00 Member	Sell
0:05:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	9,700,000	0.00 Member	Sell
0:05:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	8,100,000	1.31 Client	Buy
0:05:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	9,700,000	1.57 Client	Buy
0:05:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	16,900,000	0.00 Client	Sell
0:05:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	16,900,000	3.00 Member	Buy
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,700,000	0.00 Member	Sell
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	900,000	0.15 Client	Buy
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	0.00 Member	Sell
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,300,000	0.53 Client	Buy
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,300,000	0.00 Member	Sell
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	102,800,000	0.00 Member	Sell
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	4,700,000	0.00 Member	Sell
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	16,900,000	2.73 Client	Buy
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	1.61 Client	Buy
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	4,700,000	0.76 Client	Buy
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	16,900,000	0.00 Member	Sell
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	102,800,000	16.59 Client	Buy
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	900,000	0.00 Member	Sell
8:46:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,700,000	0.60 Client	Buy
9:00:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,100,000	0.00 Member	Sell
9:00:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,100,000	1.63 Client	Buy
9:00:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,800,000	4.81 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:00:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,800,000	0.00	Member	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	102,800,000	18.28	Member	Buy
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,700,000	0.66	Member	Buy
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	4,700,000	0.84	Member	Buy
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	900,000	0.16	Member	Buy
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	8,100,000	1.44	Member	Buy
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	8,100,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,700,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	4,700,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	900,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,100,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	9,700,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	102,800,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,800,000	5.30	Member	Buy
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,300,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,300,000	0.59	Member	Buy
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	1.78	Member	Buy
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,800,000	0.00	Client	Sell
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,100,000	1.80	Member	Buy
9:06:53	R186	On 08/05/2014	9.25	Put	Bond Future	1	9,700,000	1.72	Member	Buy
12:57:33	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
12:57:33	R186	On 08/05/2014			Bond Future	1	10,000,000	11,695.22	Member	Buy
13:17:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,300,000	0.00	Client	Sell
13:17:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	4,700,000	0.75	Member	Buy
13:17:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	4,700,000	0.00	Client	Sell
13:17:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	16,900,000	2.71	Member	Buy
13:17:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,300,000	0.53	Member	Buy
13:17:53	R186	On 08/05/2014	8.25	Call	Bond Future	1	16,900,000	0.00	Client	Sell
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,700,000	0.00	Client	Sell
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	102,800,000	0.00	Client	Sell
13:21:34	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,300,000	0.59	Client	Buy
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	900,000	0.14	Member	Buy
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,800,000	4.78	Member	Buy
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	102,800,000	16.49	Member	Buy
13:21:34	R186	On 08/05/2014	9.25	Put	Bond Future	1	16,900,000	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
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,100,000	1.62	Member	Buy
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	8,100,000	1.30	Member	Buy
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	9,700,000	0.00	Client	Sell
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	900,000	0.00	Client	Sell
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	8,100,000	0.00	Client	Sell
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,100,000	0.00	Client	Sell
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	9,700,000	1.56	Member	Buy
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	1.60	Member	Buy
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	3,700,000	0.59	Member	Buy
13:21:34	R186	On 08/05/2014	9.25	Put	Bond Future	1	16,900,000	3.02	Client	Buy
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	10,000,000	0.00	Client	Sell
13:21:34	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,800,000	0.00	Client	Sell
13:21:34	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,300,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	1.79	Client	Buy
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	4,700,000	0.84	Client	Buy
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	900,000	0.16	Client	Buy
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	4,700,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,700,000	0.66	Client	Buy
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,100,000	1.81	Client	Buy
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,800,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,100,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	102,800,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	8,100,000	1.45	Client	Buy
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	3,700,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	10,000,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,800,000	5.33	Client	Buy
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	8,100,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	9,700,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	9,700,000	1.73	Client	Buy
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	900,000	0.00	Member	Sell
13:29:51	R186	On 08/05/2014	9.25	Put	Bond Future	1	102,800,000	18.38	Client	Buy
13:41:27	R186	On 08/05/2014			Bond Future	1	10,000,000	11,695.22	Client	Buy
13:41:27	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>92</b>	<b>1,640,000,000</b>	<b>23,526.11</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>					<b>92</b>	<b>1,640,000,000</b>	<b>23,526.11</b>	