



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 05/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:14:26	R023	On 06/02/2014			Bond Future	1	3,400,000	0.00	Member	Sell
12:14:26	R023	On 06/02/2014			Bond Future	1	3,400,000	3,404.34	Member	Buy
<b>Total for R023 Bond Future</b>						<b>2</b>	<b>6,800,000</b>	<b>3,404.34</b>		
12:11:18	R157	On 06/02/2014			Bond Future	1	3,300,000	0.00	Member	Sell
12:11:18	R157	On 06/02/2014			Bond Future	1	3,300,000	3,828.90	Member	Buy
14:33:30	R157	On 06/02/2014			Bond Future	1	2,000,000	0.00	Member	Sell
14:33:30	R157	On 06/02/2014			Bond Future	1	2,000,000	2,320.02	Client	Buy
<b>Total for R157 Bond Future</b>						<b>4</b>	<b>10,600,000</b>	<b>6,148.92</b>		
10:05:59	R186	On 06/02/2014			Bond Future	1	10,000,000	0.00	Member	Sell
10:05:59	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
10:05:59	R186	On 08/05/2014			Bond Future	1	10,000,000	11,779.93	Member	Buy
10:05:59	R186	On 06/02/2014			Bond Future	1	10,000,000	11,625.69	Member	Buy
12:14:26	R186	On 06/02/2014			Bond Future	1	4,000,000	0.00	Member	Sell
12:14:26	R186	On 06/02/2014			Bond Future	1	4,000,000	4,664.75	Member	Buy
13:14:54	R186	On 08/05/2014	9.00	Put	Bond Future	1	40,000,000	0.00	Member	Sell
13:14:54	R186	On 08/05/2014	9.00	Put	Bond Future	1	40,000,000	9.82	Member	Buy
14:07:38	R186	On 08/05/2014	9.00	Put	Bond Future	1	40,000,000	9.78	Member	Buy
14:07:38	R186	On 08/05/2014	9.00	Put	Bond Future	1	6,500,000	0.00	Member	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	100,000	0.02	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	1,500,000	0.00	Client	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	100,000	0.00	Client	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	1,500,000	0.00	Member	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	7,900,000	0.00	Client	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	7,300,000	1.78	Member	Buy
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	1,500,000	0.37	Member	Buy
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	1,000,000	0.00	Client	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	1,000,000	0.24	Member	Buy
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	7,900,000	0.00	Member	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	8,300,000	0.00	Member	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	7,900,000	1.93	Member	Buy
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	7,300,000	0.00	Client	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	100,000	0.00	Member	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	1,000,000	0.00	Member	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	7,300,000	0.00	Member	Sell
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	8,300,000	2.03	Member	Buy
15:54:40	R186	On 08/05/2014	9.00	Put	Bond Future	1	8,300,000	0.00	Client	Sell
15:54:41	R186	On 08/05/2014	9.00	Put	Bond Future	1	6,500,000	1.59	Member	Buy
15:54:41	R186	On 08/05/2014	9.00	Put	Bond Future	1	1,400,000	0.34	Member	Buy
15:54:41	R186	On 08/05/2014	9.00	Put	Bond Future	1	6,000,000	0.00	Member	Sell
15:54:41	R186	On 08/05/2014	9.00	Put	Bond Future	1	1,400,000	0.00	Member	Sell
15:54:41	R186	On 08/05/2014	9.00	Put	Bond Future	1	1,400,000	0.00	Client	Sell
15:54:41	R186	On 08/05/2014	9.00	Put	Bond Future	1	6,000,000	0.00	Client	Sell
15:54:41	R186	On 08/05/2014	9.00	Put	Bond Future	1	6,000,000	1.47	Member	Buy
15:54:41	R186	On 08/05/2014	9.00	Put	Bond Future	1	6,500,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>36</b>	<b>288,000,000</b>	<b>28,099.75</b>		
11:45:34	R203	On 06/02/2014			Bond Future	1	500,000	531.08	Member	Buy
11:45:34	R203	On 06/02/2014			Bond Future	1	500,000	0.00	Member	Sell
12:11:18	R203	On 06/02/2014			Bond Future	1	2,800,000	0.00	Member	Sell
12:11:18	R203	On 06/02/2014			Bond Future	1	2,800,000	2,979.19	Member	Buy
12:19:42	R203	On 06/02/2014			Bond Future	1	500,000	0.00	Client	Sell
12:19:42	R203	On 06/02/2014			Bond Future	1	500,000	531.08	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R203 Bond Future</b>					<b>6</b>	<b>7,600,000</b>	<b>4,041.35</b>		
12:11:18	R204	On 06/02/2014		Bond Future	1	1,900,000	0.00	Member	Sell
12:11:18	R204	On 06/02/2014		Bond Future	1	1,900,000	1,956.26	Member	Buy
<b>Total for R204 Bond Future</b>					<b>2</b>	<b>3,800,000</b>	<b>1,956.26</b>		
11:43:12	R207	On 06/02/2014		Bond Future	1	11,500,000	0.00	Member	Sell
11:43:12	R207	On 06/02/2014		Bond Future	1	1,500,000	1,465.24	Member	Buy
11:43:12	R207	On 06/02/2014		Bond Future	1	1,500,000	0.00	Member	Sell
11:43:12	R207	On 06/02/2014		Bond Future	1	10,000,000	9,768.29	Member	Buy
12:11:18	R207	On 06/02/2014		Bond Future	1	1,700,000	0.00	Member	Sell
12:11:18	R207	On 06/02/2014		Bond Future	1	1,700,000	1,665.06	Member	Buy
12:20:04	R207	On 06/02/2014		Bond Future	1	1,500,000	1,465.24	Member	Buy
12:20:04	R207	On 06/02/2014		Bond Future	1	1,500,000	0.00	Client	Sell
12:20:46	R207	On 06/02/2014		Bond Future	1	500,000	488.41	Member	Buy
12:20:46	R207	On 06/02/2014		Bond Future	1	500,000	0.00	Member	Sell
12:20:46	R207	On 06/02/2014		Bond Future	1	1,000,000	976.83	Member	Buy
12:20:46	R207	On 06/02/2014		Bond Future	1	1,000,000	0.00	Member	Sell
12:20:46	R207	On 06/02/2014		Bond Future	1	500,000	488.41	Client	Buy
12:20:46	R207	On 06/02/2014		Bond Future	1	10,000,000	0.00	Member	Sell
12:20:46	R207	On 06/02/2014		Bond Future	1	10,000,000	9,768.29	Client	Buy
12:20:46	R207	On 06/02/2014		Bond Future	1	1,000,000	976.83	Client	Buy
<b>Total for R207 Bond Future</b>					<b>16</b>	<b>55,400,000</b>	<b>27,062.61</b>		
11:45:34	R208	On 06/02/2014		Bond Future	1	2,300,000	0.00	Member	Sell
11:45:34	R208	On 06/02/2014		Bond Future	1	2,300,000	2,197.44	Member	Buy
12:13:06	R208	On 06/02/2014		Bond Future	1	2,200,000	0.00	Member	Sell
12:13:06	R208	On 06/02/2014		Bond Future	1	2,200,000	2,107.72	Member	Buy
12:19:15	R208	On 06/02/2014		Bond Future	1	2,300,000	2,197.44	Client	Buy
12:19:15	R208	On 06/02/2014		Bond Future	1	2,300,000	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
<b>Total for R208 Bond Future</b>						<b>6</b>	<b>13,600,000</b>	<b>6,502.60</b>		
12:14:26	R209	On 06/02/2014			Bond Future	1	2,700,000	0.00	Member	Sell
12:14:26	R209	On 06/02/2014			Bond Future	1	2,700,000	2,002.96	Member	Buy
15:17:35	R209	On 08/05/2014	9.75	Put	Bond Future	1	226,200,000	0.00	Member	Sell
15:17:35	R209	On 08/05/2014	9.75	Put	Bond Future	1	226,200,000	45.72	Member	Buy
16:18:59	R209	On 08/05/2014	9.75	Put	Bond Future	1	226,200,000	45.49	Member	Buy
16:18:59	R209	On 08/05/2014	9.75	Put	Bond Future	1	226,200,000	0.00	Member	Sell
16:23:57	R209	On 08/05/2014	9.75	Put	Bond Future	1	3,000,000	0.00	Member	Sell
16:23:57	R209	On 08/05/2014	9.75	Put	Bond Future	1	226,200,000	45.49	Member	Buy
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	6,100,000	0.00	Client	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,400,000	0.28	Member	Buy
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,400,000	0.28	Member	Buy
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,400,000	0.00	Member	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	500,000	0.00	Member	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,400,000	0.00	Member	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,200,000	0.00	Member	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,200,000	0.24	Member	Buy
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	6,100,000	1.23	Member	Buy
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,400,000	0.00	Client	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	13,100,000	0.00	Client	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	500,000	0.10	Member	Buy
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	13,100,000	0.00	Member	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,400,000	0.00	Client	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	13,000,000	0.00	Member	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	6,100,000	0.00	Member	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,200,000	0.00	Client	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	13,100,000	2.63	Member	Buy
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	500,000	0.00	Client	Sell
16:30:00	R209	On 08/05/2014	9.75	Put	Bond Future	1	3,900,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,200,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	50,500,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	400,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	7,500,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	8,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	400,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	8,000,000	1.61	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,900,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,200,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	54,200,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	23,100,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	54,200,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	17,900,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	2,400,000	0.48	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	3,000,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	17,900,000	3.60	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	400,000	0.08	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	2,400,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	23,100,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,200,000	0.24	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	400,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	17,900,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,900,000	0.38	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	50,500,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	50,500,000	10.16	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	2,400,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	8,000,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	400,000	0.08	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	54,200,000	10.90	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	23,100,000	4.65	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	7,500,000	1.51	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	400,000	0.00	Client	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	1,900,000	0.00	Member	Sell
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	3,000,000	0.60	Member	Buy
16:30:01	R209	On 08/05/2014	9.75	Put	Bond Future	1	7,500,000	0.00	Client	Sell
17:19:15	R209	On 08/05/2014	9.75	Put	Bond Future	1	3,900,000	0.78	Member	Buy
17:19:15	R209	On 08/05/2014	9.75	Put	Bond Future	1	3,900,000	0.00	Client	Sell
17:19:15	R209	On 08/05/2014	9.75	Put	Bond Future	1	15,100,000	0.00	Member	Sell
17:46:48	R209	On 08/05/2014	9.75	Put	Bond Future	1	15,100,000	0.00	Member	Sell
17:46:48	R209	On 08/05/2014	9.75	Put	Bond Future	1	28,100,000	5.65	Member	Buy
17:55:05	R209	On 08/05/2014	9.75	Put	Bond Future	1	28,100,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
17:55:05	R209	On 08/05/2014	9.75	Put	Bond Future	1	28,100,000	5.65	Member	Buy
17:59:17	R209	On 08/05/2014	9.75	Put	Bond Future	1	13,000,000	0.00	Member	Sell
17:59:17	R209	On 08/05/2014	9.75	Put	Bond Future	1	15,100,000	0.00	Client	Sell
17:59:17	R209	On 08/05/2014	9.75	Put	Bond Future	1	13,000,000	2.61	Member	Buy
17:59:17	R209	On 08/05/2014	9.75	Put	Bond Future	1	15,100,000	3.04	Member	Buy
17:59:17	R209	On 08/05/2014	9.75	Put	Bond Future	1	13,000,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>						<b>75</b>	<b>1,927,400,000</b>	<b>2,196.45</b>		
16:15:09	R211	On 06/02/2014			Bond Future	1	25,000,000	0.00	Client	Sell
16:15:09	R211	On 06/02/2014			Bond Future	1	9,000,000	0.00	Client	Sell
16:15:09	R211	On 06/02/2014			Bond Future	1	4,000,000	5,149.00	Member	Buy
16:15:09	R211	On 06/02/2014			Bond Future	1	9,000,000	11,585.25	Member	Buy
16:15:09	R211	On 06/02/2014			Bond Future	1	10,000,000	0.00	Client	Sell
16:15:09	R211	On 06/02/2014			Bond Future	1	10,000,000	12,872.50	Member	Buy
16:15:09	R211	On 06/02/2014			Bond Future	1	98,000,000	126,150.50	Member	Buy
16:15:09	R211	On 06/02/2014			Bond Future	1	4,000,000	0.00	Client	Sell
16:15:09	R211	On 06/02/2014			Bond Future	1	4,000,000	0.00	Client	Sell
16:15:09	R211	On 06/02/2014			Bond Future	1	25,000,000	32,181.25	Member	Buy
16:15:09	R211	On 06/02/2014			Bond Future	1	98,000,000	0.00	Client	Sell
16:15:09	R211	On 06/02/2014			Bond Future	1	4,000,000	5,149.00	Member	Buy
<b>Total for R211 Bond Future</b>						<b>12</b>	<b>300,000,000</b>	<b>193,087.50</b>		
12:14:26	R213	On 06/02/2014			Bond Future	1	3,700,000	0.00	Member	Sell
12:14:26	R213	On 06/02/2014			Bond Future	1	3,700,000	3,151.15	Member	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>7,400,000</b>	<b>3,151.15</b>		
12:14:26	R214	On 06/02/2014			Bond Future	1	1,700,000	0.00	Member	Sell
12:14:26	R214	On 06/02/2014			Bond Future	1	1,700,000	1,273.12	Member	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>3,400,000</b>	<b>1,273.12</b>		
12:14:26	R248	On 06/02/2014			Bond Future	1	2,400,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
12:14:26	R248	On 06/02/2014			Bond Future	1	2,400,000	2,353.37 Member	Buy
<b>Total for R248 Bond Future</b>						<b>2</b>	<b>4,800,000</b>	<b>2,353.37</b>	
<b>Grand Total for all Instruments</b>						<b>165</b>	<b>2,628,800,000</b>	<b>279,277.42</b>	