



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/08/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell	
14:46:15	R186	On 06/11/2014	8.45	Put	Bond Future	1	3,900,000	0.66 Member	Buy
14:46:15	R186	On 06/11/2014	8.45	Put	Bond Future	1	500,000,000	0.00 Member	Sell
16:05:36	R186	On 06/11/2014			Bond Future	1	10,000,000	0.00 Member	Sell
16:05:36	R186	On 06/11/2014			Bond Future	1	10,000,000	12,030.40 Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	3,600,000	0.00 Member	Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	4,700,000	0.00 Member	Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,800,000	0.00 Member	Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	11,300,000	1.90 Client	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	11,300,000	0.00 Member	Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	4,700,000	0.79 Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	36,000,000	6.05 Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	36,000,000	0.00 Member	Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	4,400,000	0.74 Client	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	20,200,000	3.39 Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,400,000	0.40 Client	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,800,000	0.47 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,800,000	0.47	Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	11,300,000	1.90	Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	20,200,000	3.39	Client	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	3,600,000	0.60	Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	4,100,000	0.69	Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	4,100,000	0.00	Member	Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,400,000	0.40	Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	4,400,000	0.74	Member	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	20,200,000	0.00	Member	Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	3,600,000	0.60	Client	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	4,700,000	0.79	Client	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,400,000	0.00	Member	Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	4,400,000	0.00	Member	Sell
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	36,000,000	6.05	Client	Buy
17:18:20	R186	On 06/11/2014	8.45	Put	Bond Future	1	4,100,000	0.69	Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	3,900,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	19,900,000	3.34	Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	6,600,000	1.11	Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	12,200,000	2.05	Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	17,300,000	2.91	Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	29,500,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,400,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,100,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	63,400,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	5,800,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	35,300,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	1,000,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	12,200,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	35,300,000	5.93	Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	34,400,000	5.78	Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	63,400,000	10.65	Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,200,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	5,800,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	34,400,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,300,000	0.00	Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	1,000,000	0.17	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,000,000	0.00 Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	29,500,000	4.96 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,000,000	3.02 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,200,000	3.06 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,300,000	0.39 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,400,000	0.40 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,300,000	0.39 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	29,500,000	4.96 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	63,400,000	10.65 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	19,900,000	3.34 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,000,000	3.02 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	12,200,000	2.05 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	6,600,000	1.11 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	34,400,000	5.78 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	31,700,000	5.33 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	1,000,000	0.17 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	5,800,000	0.97 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	2,400,000	0.40 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	66,400,000	11.16 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,200,000	3.06 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,100,000	3.04 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	66,400,000	11.16 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,300,000	0.00 Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	5,800,000	0.97 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	31,700,000	5.33 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	17,300,000	0.00 Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	31,700,000	0.00 Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	5,800,000	0.97 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	19,900,000	0.00 Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	66,400,000	0.00 Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,300,000	3.07 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	3,900,000	0.66 Client	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	6,600,000	0.00 Member	Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,100,000	3.04 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,300,000	3.07 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	5,800,000	0.97 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	17,300,000	2.91 Member	Buy
17:18:21	R186	On 06/11/2014	8.45	Put	Bond Future	1	35,300,000	5.93 Member	Buy
Total for R186 Bond Future						90	2,020,000,000	12,198.40	
Grand Total for all Instruments						90	2,020,000,000	12,198.40	