



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Matched Trades Report

Report for 02/12/2013

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:45:03	GOVI	On 06/02/2014			GOVI	1	50,000	0.00 Client	Sell
10:45:03	GOVI	On 06/02/2014			GOVI	1	50,000	21,846.50 Member	Buy
11:13:07	GOVI	On 06/02/2014			GOVI	1	50,000	0.00 Member	Sell
11:13:07	GOVI	On 06/02/2014			GOVI	1	50,000	21,846.50 Client	Buy
<b>Total for GOVI GOVI</b>						<b>4</b>	<b>200,000</b>	<b>43,693.00</b>	
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,000,000	0.00 Member	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	77,000,000	0.00 Member	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	23,500,000	8.90 Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	6,600,000	2.50 Client	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	25,000,000	5.26 Member	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	6,600,000	0.00 Client	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	62,000,000	0.00 Member	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	14,000,000	5.30 Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,000,000	10.98 Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	49,400,000	18.71 Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	6,600,000	0.00 Member	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,000,000	0.00 Member	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	110,000,000	0.00 Client	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	51,500,000	0.00 Member	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	14,000,000	2.94 Member	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,000,000	6.10 Member	Buy

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10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	77,000,000	29.16	Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	25,000,000	0.00	Member	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,000,000	10.98	Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	208,000,000	0.00	Member	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,000,000	10.98	Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	110,000,000	0.00	Member	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	77,000,000	16.19	Member	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	6,600,000	1.39	Member	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	25,000,000	0.00	Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	23,500,000	4.94	Member	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	86,000,000	0.00	Member	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	29,000,000	0.00	Member	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	86,000,000	18.08	Member	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	49,400,000	10.38	Member	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,000,000	6.10	Member	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	86,000,000	32.57	Client	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,000,000	0.00	Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,000,000	6.10	Member	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	62,000,000	0.00	Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,000,000	0.00	Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	51,500,000	10.83	Member	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	208,000,000	78.77	Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	51,500,000	19.50	Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	62,000,000	23.48	Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	14,000,000	0.00	Member	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	208,000,000	43.73	Member	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	86,000,000	0.00	Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	49,400,000	0.00	Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	77,000,000	0.00	Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	110,000,000	23.12	Member	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	25,000,000	9.47	Client	Buy
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	49,400,000	0.00	Member	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	23,500,000	0.00	Member	Sell
10:13:30	R186	On 08/05/2014	8.25	Call	Bond Future	1	110,000,000	41.66	Client	Buy
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	208,000,000	0.00	Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	23,500,000	0.00	Client	Sell

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10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	14,000,000	0.00 Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	29,000,000	0.00 Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	51,500,000	0.00 Client	Sell
10:13:30	R186	On 08/05/2014	9.25	Put	Bond Future	1	62,000,000	13.03 Member	Buy
<b>Total for R186 Bond Future</b>						<b>56</b>	<b>3,200,000,000</b>	<b>471.16</b>	
16:42:35	R202	On 06/02/2014			Bond Future	1	111,000,000	236,072.58 Client	Buy
16:42:35	R202	On 06/02/2014			Bond Future	1	12,000,000	25,521.36 Client	Buy
16:42:35	R202	On 06/02/2014			Bond Future	1	111,000,000	0.00 Member	Sell
16:42:35	R202	On 06/02/2014			Bond Future	1	12,000,000	0.00 Member	Sell
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>246,000,000</b>	<b>261,593.94</b>	
14:58:58	R213	On 06/02/2014			Bond Future	1	5,000,000	0.00 Member	Sell
14:58:58	R213	On 06/02/2014			Bond Future	1	5,000,000	4,282.62 Member	Buy
16:49:17	R213	On 06/02/2014			Bond Future	1	5,000,000	0.00 Member	Sell
16:49:17	R213	On 06/02/2014			Bond Future	1	5,000,000	4,282.62 Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>8,565.24</b>	
<b>Grand Total for all Instruments</b>						<b>68</b>	<b>3,466,200,000</b>	<b>314,323.34</b>	