



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 23/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:09:39	I2050	On 07/08/2014		Bond Future	1	57,000,000	0.00	Member	Sell
17:09:39	I2050	On 07/08/2014		Bond Future	1	57,000,000	72,099.30	Client	Buy
Total for I2050 Bond Future					2	114,000,000	72,099.30		
9:17:15	R186	On 07/08/2014		Bond Future	1	2,000,000	2,403.18	Member	Buy
9:17:15	R186	On 07/08/2014		Bond Future	1	2,000,000	0.00	Client	Sell
12:37:06	R186	On 07/08/2014		Bond Future	1	25,000,000	30,010.05	Member	Buy
12:37:06	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00	Member	Sell
13:11:16	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00	Member	Sell
13:11:16	R186	On 07/08/2014		Bond Future	1	25,000,000	30,007.95	Member	Buy
13:11:16	R186	On 07/08/2014		Bond Future	1	25,000,000	30,010.05	Member	Buy
13:11:16	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00	Member	Sell
17:06:36	R186	On 07/08/2014		Bond Future	1	15,000,000	17,807.48	Member	Buy
17:06:36	R186	On 07/08/2014		Bond Future	1	2,500,000	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
17:06:36	R186	On 07/08/2014			Bond Future	1	25,000,000	30,009.42	Member	Buy
17:06:36	R186	On 07/08/2014			Bond Future	1	15,000,000	0.00	Member	Sell
17:10:16	R186	On 07/08/2014			Bond Future	1	25,000,000	0.00	Member	Sell
17:10:16	R186	On 07/08/2014			Bond Future	1	25,000,000	30,010.05	Member	Buy
17:10:33	R186	On 07/08/2014			Bond Future	1	2,500,000	0.00	Client	Sell
17:10:33	R186	On 07/08/2014			Bond Future	1	22,500,000	0.00	Client	Sell
17:10:33	R186	On 07/08/2014			Bond Future	1	2,500,000	3,000.94	Member	Buy
17:10:33	R186	On 07/08/2014			Bond Future	1	22,500,000	0.00	Member	Sell
17:10:33	R186	On 07/08/2014			Bond Future	1	22,500,000	27,008.48	Member	Buy
17:11:04	R186	On 07/08/2014			Bond Future	1	15,000,000	0.00	Member	Sell
17:11:04	R186	On 07/08/2014			Bond Future	1	15,000,000	17,807.48	Client	Buy
Total for R186 Bond Future						21	364,000,000	218,075.09		
11:17:11	R209	On 06/11/2014	8.50	Call	Bond Future	1	12,000,000	0.00	Client	Sell
11:17:11	R209	On 06/11/2014	8.50	Call	Bond Future	1	4,000,000	0.92	Member	Buy
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	5,000,000	1.15	Member	Buy
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	1,000,000	0.23	Member	Buy
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	2,000,000	0.46	Member	Buy
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	4,000,000	0.92	Client	Buy
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	5,000,000	1.15	Client	Buy
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	2,000,000	0.00	Member	Sell
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	1,000,000	0.00	Member	Sell
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	2,000,000	0.46	Client	Buy
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	1,000,000	0.23	Client	Buy
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	4,000,000	0.00	Member	Sell
11:30:22	R209	On 06/11/2014	8.50	Call	Bond Future	1	5,000,000	0.00	Member	Sell
11:30:29	R209	On 06/11/2014	9.50	Put	Bond Future	1	12,000,000	1.79	Client	Buy
11:30:29	R209	On 06/11/2014	9.50	Put	Bond Future	1	4,000,000	0.00	Member	Sell
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	1,000,000	0.00	Client	Sell
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	2,000,000	0.00	Client	Sell
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	2,000,000	0.30	Member	Buy
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	5,000,000	0.75	Member	Buy
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	1,000,000	0.15	Member	Buy
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	5,000,000	0.00	Member	Sell
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	1,000,000	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
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	2,000,000	0.00 Member	Sell	
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	4,000,000	0.60 Member	Buy	
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	4,000,000	0.00 Client	Sell	
11:34:18	R209	On 06/11/2014	9.50	Put	Bond Future	1	5,000,000	0.00 Client	Sell	
Total for R209 Bond Future							26	96,000,000	9.12	
Grand Total for all Instruments							49	574,000,000	290,183.50	