



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/04/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:30:48	R186	On 08/05/2014		Bond Future	1	1,500,000	1,818.80 Member	Buy
11:30:48	R186	On 08/05/2014		Bond Future	1	1,500,000	0.00 Client	Sell
11:33:49	R186	On 08/05/2014		Bond Future	1	1,500,000	1,818.80 Client	Buy
11:33:49	R186	On 08/05/2014		Bond Future	1	1,500,000	0.00 Member	Sell
14:31:34	R186	On 08/05/2014		Bond Future	1	5,000,000	0.00 Member	Sell
14:31:34	R186	On 08/05/2014		Bond Future	1	5,000,000	5,986.13 Member	Buy
14:48:33	R186	On 08/05/2014		Bond Future	1	5,000,000	5,986.13 Client	Buy
14:48:33	R186	On 08/05/2014		Bond Future	1	5,000,000	0.00 Member	Sell
17:29:58	R186	On 08/05/2014		Bond Future	1	5,000,000	5,986.13 Member	Buy
17:29:58	R186	On 08/05/2014		Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>10</b>	<b>36,000,000</b>	<b>21,595.98</b>	
16:44:24	R197	On 08/05/2014		Bond Future	1	3,500,000	0.00 Member	Sell
16:44:24	R197	On 08/05/2014		Bond Future	1	61,900,000	175,406.35 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
16:44:24	R197	On 08/05/2014			Bond Future	1	500,000	1,416.85	Member	Buy
16:44:24	R197	On 08/05/2014			Bond Future	1	52,200,000	0.00	Member	Sell
17:00:44	R197	On 08/05/2014			Bond Future	1	1,500,000	0.00	Member	Sell
17:00:44	R197	On 08/05/2014			Bond Future	1	1,500,000	0.00	Client	Sell
17:00:44	R197	On 08/05/2014			Bond Future	1	1,500,000	4,250.56	Member	Buy
17:00:45	R197	On 08/05/2014			Bond Future	1	700,000	1,983.59	Member	Buy
17:00:45	R197	On 08/05/2014			Bond Future	1	52,200,000	147,919.41	Member	Buy
17:00:45	R197	On 08/05/2014			Bond Future	1	700,000	0.00	Client	Sell
17:00:45	R197	On 08/05/2014			Bond Future	1	700,000	0.00	Member	Sell
17:00:45	R197	On 08/05/2014			Bond Future	1	52,200,000	0.00	Client	Sell
17:00:45	R197	On 08/05/2014			Bond Future	1	7,500,000	0.00	Member	Sell
17:00:45	R197	On 08/05/2014			Bond Future	1	7,500,000	0.00	Client	Sell
17:00:45	R197	On 08/05/2014			Bond Future	1	7,500,000	21,252.79	Member	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	100,000	0.00	Member	Sell
17:02:44	R197	On 08/05/2014			Bond Future	1	2,000,000	5,667.41	Client	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	2,000,000	0.00	Member	Sell
17:02:44	R197	On 08/05/2014			Bond Future	1	800,000	2,266.96	Client	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	100,000	283.37	Client	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	800,000	2,266.96	Member	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	100,000	283.37	Member	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	100,000	0.00	Member	Sell
17:02:44	R197	On 08/05/2014			Bond Future	1	100,000	283.37	Member	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	100,000	283.37	Client	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	500,000	1,416.85	Client	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	800,000	0.00	Member	Sell
17:02:44	R197	On 08/05/2014			Bond Future	1	2,000,000	5,667.41	Member	Buy
17:02:44	R197	On 08/05/2014			Bond Future	1	500,000	0.00	Member	Sell
<b>Total for R197 Bond Future</b>						<b>29</b>	<b>261,600,000</b>	<b>370,648.63</b>		
16:44:24	R212	On 08/05/2014			Bond Future	1	11,800,000	15,719.27	Member	Buy
16:44:24	R212	On 08/05/2014			Bond Future	1	1,100,000	0.00	Member	Sell
17:01:46	R212	On 08/05/2014			Bond Future	1	6,000,000	0.00	Member	Sell
17:01:46	R212	On 08/05/2014			Bond Future	1	4,700,000	0.00	Member	Sell
17:01:46	R212	On 08/05/2014			Bond Future	1	6,000,000	0.00	Client	Sell
17:01:46	R212	On 08/05/2014			Bond Future	1	6,000,000	7,992.85	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
17:01:46	R212	On 08/05/2014			Bond Future	1	4,700,000	6,261.07 Member	Buy
17:01:46	R212	On 08/05/2014			Bond Future	1	4,700,000	0.00 Client	Sell
17:01:46	R212	On 08/05/2014			Bond Future	1	1,100,000	0.00 Client	Sell
17:01:46	R212	On 08/05/2014			Bond Future	1	1,100,000	1,465.36 Member	Buy
<b>Total for R212 Bond Future</b>						<b>10</b>	<b>47,200,000</b>	<b>31,438.55</b>	
<b>Grand Total for all Instruments</b>						<b>49</b>	<b>344,800,000</b>	<b>423,683.16</b>	