



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 11/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:57:18	GOVI	On 07/08/2014		GOVI	1	90,000	40,402.80	Member	Buy
16:57:18	GOVI	On 07/08/2014		GOVI	1	90,000	0.00	Member	Sell
17:12:38	GOVI	On 07/08/2014		GOVI	1	90,000	40,403.07	Member	Buy
17:12:38	GOVI	On 07/08/2014		GOVI	1	90,000	0.00	Member	Sell
17:44:53	GOVI	On 07/08/2014		GOVI	1	90,000	40,403.07	Client	Buy
17:44:53	GOVI	On 07/08/2014		GOVI	1	90,000	0.00	Member	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>540,000</b>	<b>121,208.94</b>		
9:09:01	R186	On 07/08/2014		Bond Future	1	50,000,000	0.00	Member	Sell
9:09:01	R186	On 07/08/2014		Bond Future	1	50,000,000	58,442.70	Member	Buy
9:37:18	R186	On 07/08/2014		Bond Future	1	50,000,000	0.00	Member	Sell
9:37:18	R186	On 07/08/2014		Bond Future	1	50,000,000	58,144.22	Member	Buy
10:00:43	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00	Member	Sell
10:00:43	R186	On 07/08/2014		Bond Future	1	25,000,000	29,189.28	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:35:42	R186	On 07/08/2014			Bond Future	1	800,000	934.08	Member	Buy
10:35:42	R186	On 07/08/2014			Bond Future	1	25,000,000	0.00	Member	Sell
15:44:41	R186	On 07/08/2014			Bond Future	1	9,300,000	10,841.04	Client	Buy
15:44:41	R186	On 07/08/2014			Bond Future	1	9,300,000	0.00	Client	Sell
16:40:35	R186	On 07/08/2014			Bond Future	1	50,000,000	58,144.22	Client	Buy
16:40:35	R186	On 07/08/2014			Bond Future	1	50,000,000	0.00	Member	Sell
16:41:22	R186	On 07/08/2014			Bond Future	1	50,000,000	58,442.70	Client	Buy
16:41:22	R186	On 07/08/2014			Bond Future	1	50,000,000	0.00	Member	Sell
17:05:33	R186	On 07/08/2014			Bond Future	1	5,000,000	5,837.98	Member	Buy
17:05:33	R186	On 07/08/2014			Bond Future	1	5,000,000	5,837.98	Client	Buy
17:05:33	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:05:34	R186	On 07/08/2014			Bond Future	1	3,500,000	4,086.59	Client	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	3,500,000	0.00	Member	Sell
17:05:34	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:05:34	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Member	Sell
17:05:34	R186	On 07/08/2014			Bond Future	1	1,500,000	0.00	Member	Sell
17:05:34	R186	On 07/08/2014			Bond Future	1	3,200,000	3,736.31	Client	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	1,500,000	1,751.39	Client	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	800,000	0.00	Member	Sell
17:05:34	R186	On 07/08/2014			Bond Future	1	5,000,000	5,837.98	Client	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Member	Sell
17:05:34	R186	On 07/08/2014			Bond Future	1	5,000,000	5,837.98	Member	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	900,000	1,050.84	Client	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	100,000	116.76	Client	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	3,200,000	3,736.31	Member	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	3,200,000	0.00	Member	Sell
17:05:34	R186	On 07/08/2014			Bond Future	1	900,000	1,050.84	Member	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	1,500,000	1,751.39	Member	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	3,500,000	4,086.59	Member	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	5,000,000	5,837.98	Member	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	100,000	116.76	Member	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	5,000,000	5,837.98	Client	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	800,000	934.08	Client	Buy
17:05:34	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:16:00	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Client	Sell
17:16:00	R186	On 07/08/2014			Bond Future	1	100,000	116.67	Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
17:17:29	R186	On 07/08/2014			Bond Future	1	900,000	1,050.03	Member	Buy
17:17:29	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>44</b>	<b>570,600,000</b>	<b>332,750.68</b>		
14:55:27	R204	On 07/08/2014			Bond Future	1	300,000,000	306,027.99	Member	Buy
14:55:27	R204	On 07/08/2014			Bond Future	1	300,000,000	0.00	Member	Sell
16:17:45	R204	On 07/08/2014			Bond Future	1	18,700,000	0.00	Member	Sell
16:17:45	R204	On 07/08/2014			Bond Future	1	18,700,000	19,074.45	Member	Buy
16:34:01	R204	On 07/08/2014			Bond Future	1	18,700,000	19,074.45	Member	Buy
16:34:01	R204	On 07/08/2014			Bond Future	1	18,700,000	0.00	Client	Sell
16:39:46	R204	On 07/08/2014			Bond Future	1	300,000,000	306,027.99	Client	Buy
16:39:46	R204	On 07/08/2014			Bond Future	1	300,000,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>						<b>8</b>	<b>1,274,800,000</b>	<b>650,204.88</b>		
15:34:35	R207	On 07/08/2014			Bond Future	1	9,200,000	0.00	Client	Sell
15:34:35	R207	On 07/08/2014			Bond Future	1	9,200,000	8,942.95	Client	Buy
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>18,400,000</b>	<b>8,942.95</b>		
11:29:51	R209	On 07/08/2014			Bond Future	1	33,100,000	0.00	Member	Sell
11:29:51	R209	On 07/08/2014			Bond Future	1	33,100,000	24,918.58	Client	Buy
16:11:54	R209	On 06/11/2014	9.25	Put	Bond Future	1	220,000,000	0.00	Member	Sell
16:11:54	R209	On 06/11/2014	8.75	Call	Bond Future	1	220,000,000	0.00	Member	Sell
16:11:54	R209	On 06/11/2014	8.75	Call	Bond Future	1	220,000,000	32.32	Member	Buy
16:11:54	R209	On 06/11/2014	9.25	Put	Bond Future	1	220,000,000	57.46	Member	Buy
<b>Total for R209 Bond Future</b>						<b>6</b>	<b>946,200,000</b>	<b>25,008.37</b>		
10:06:14	R213	On 07/08/2014			Bond Future	1	41,000,000	35,253.49	Member	Buy
10:06:14	R213	On 07/08/2014			Bond Future	1	180,000,000	0.00	Member	Sell
16:43:19	R213	On 07/08/2014			Bond Future	1	41,000,000	0.00	Member	Sell
16:43:19	R213	On 07/08/2014			Bond Future	1	7,000,000	6,018.89	Client	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	7,000,000	6,018.89	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's) Type	Buy/ Sell
16:43:19	R213	On 07/08/2014			Bond Future	1	108,000,000	92,862.84	Member	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	7,000,000	6,018.89	Member	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	41,000,000	35,253.49	Client	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
16:43:19	R213	On 07/08/2014			Bond Future	1	7,000,000	6,018.89	Client	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
16:43:19	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
16:43:19	R213	On 07/08/2014			Bond Future	1	7,000,000	6,018.89	Client	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
16:43:19	R213	On 07/08/2014			Bond Future	1	8,000,000	6,878.73	Member	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	7,000,000	6,018.89	Member	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	2,000,000	1,719.68	Member	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	2,000,000	1,719.68	Client	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	108,000,000	0.00	Member	Sell
16:43:19	R213	On 07/08/2014			Bond Future	1	108,000,000	92,862.84	Client	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	8,000,000	6,878.73	Client	Buy
16:43:19	R213	On 07/08/2014			Bond Future	1	8,000,000	0.00	Member	Sell
<b>Total for R213 Bond Future</b>						<b>22</b>	<b>720,000,000</b>	<b>309,542.80</b>		
16:17:45	R214	On 07/08/2014			Bond Future	1	6,500,000	4,965.47	Member	Buy
16:17:45	R214	On 07/08/2014			Bond Future	1	92,500,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	32,500,000	24,827.37	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	5,600,000	4,277.95	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	2,200,000	1,680.62	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	2,000,000	1,527.84	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	3,200,000	2,444.54	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	5,900,000	4,507.12	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	5,600,000	4,277.95	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	6,500,000	4,965.47	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	3,200,000	2,444.54	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	3,200,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	6,500,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	4,300,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	12,800,000	9,778.16	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	4,300,000	3,284.85	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	32,500,000	24,827.37	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	4,600,000	3,514.03	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	400,000	305.57	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	800,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	5,900,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	12,800,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	11,700,000	8,937.85	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	11,700,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	800,000	611.14	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	11,700,000	8,937.85	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	4,300,000	3,284.85	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	5,900,000	4,507.12	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	2,200,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	5,600,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	400,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	2,000,000	1,527.84	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	4,600,000	3,514.03	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	400,000	305.57	Member	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	4,600,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	12,800,000	9,778.16	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	800,000	611.14	Client	Buy
16:47:32	R214	On 07/08/2014			Bond Future	1	32,500,000	0.00	Member	Sell
16:47:32	R214	On 07/08/2014			Bond Future	1	2,200,000	1,680.62	Client	Buy
<b>Total for R214 Bond Future</b>						<b>40</b>	<b>370,000,000</b>	<b>141,325.02</b>		
<b>Grand Total for all Instruments</b>						<b>128</b>	<b>3,900,540,000</b>	<b>1,588,983.63</b>		