



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 23/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:07:58	GOVI	On 07/08/2014		GOVI	1	30,000	0.00 Client	Sell
10:07:58	GOVI	On 07/08/2014		GOVI	1	30,000	13,600.89 Member	Buy
10:28:49	GOVI	On 07/08/2014		GOVI	1	30,000	0.00 Member	Sell
10:28:49	GOVI	On 07/08/2014		GOVI	1	30,000	13,600.89 Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>120,000</b>	<b>27,201.78</b>	
10:17:16	R186	On 07/08/2014		Bond Future	1	20,000,000	23,559.04 Member	Buy
10:17:16	R186	On 07/08/2014		Bond Future	1	50,000,000	0.00 Member	Sell
10:17:16	R186	On 07/08/2014		Bond Future	1	3,400,000	4,004.46 Member	Buy
10:17:16	R186	On 07/08/2014		Bond Future	1	50,000,000	58,892.98 Client	Buy
10:17:16	R186	On 07/08/2014		Bond Future	1	3,400,000	0.00 Client	Sell
10:17:16	R186	On 07/08/2014		Bond Future	1	20,000,000	0.00 Member	Sell
10:21:49	R186	On 07/08/2014		Bond Future	1	20,000,000	0.00 Client	Sell
10:21:49	R186	On 07/08/2014		Bond Future	1	20,000,000	23,559.04 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:54:03	R186	On 07/08/2014			Bond Future	1	23,300,000	0.00 Member	Sell
11:54:03	R186	On 07/08/2014			Bond Future	1	23,300,000	27,446.28 Member	Buy
12:01:00	R186	On 07/08/2014			Bond Future	1	23,300,000	0.00 Client	Sell
12:01:00	R186	On 07/08/2014			Bond Future	1	23,300,000	27,446.28 Member	Buy
15:28:17	R186	On 07/08/2014			Bond Future	1	5,000,000	5,882.06 Member	Buy
15:28:31	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00 Member	Sell
15:57:17	R186	On 07/08/2014			Bond Future	1	178,400,000	0.00 Client	Sell
15:57:17	R186	On 07/08/2014			Bond Future	1	178,400,000	209,979.53 Member	Buy
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>646,800,000</b>	<b>380,769.67</b>	
13:57:55	R212	On 07/08/2014			Bond Future	1	75,900,000	0.00 Member	Sell
13:57:55	R212	On 07/08/2014			Bond Future	1	75,900,000	102,497.80 Client	Buy
17:00:43	R212	On 07/08/2014			Bond Future	1	75,900,000	102,853.61 Client	Buy
17:00:43	R212	On 07/08/2014			Bond Future	1	75,900,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>303,600,000</b>	<b>205,351.41</b>	
<b>Grand Total for all Instruments</b>						<b>24</b>	<b>950,520,000</b>	<b>613,322.86</b>	