



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 26/05/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:41:33	GOVI	On 07/08/2014			GOVI	1	20,000	0.00 Client	Sell
9:41:33	GOVI	On 07/08/2014			GOVI	1	20,000	9,178.64 Member	Buy
11:56:42	GOVI	On 07/08/2014			GOVI	1	20,000	9,178.64 Client	Buy
11:56:42	GOVI	On 07/08/2014			GOVI	1	20,000	0.00 Member	Sell
16:17:50	GOVI	On 07/08/2014			GOVI	1	10,000	0.00 Member	Sell
16:17:50	GOVI	On 07/08/2014			GOVI	1	10,000	4,558.71 Client	Buy
<b>Total for GOVI GOVI</b>						<b>6</b>	<b>100,000</b>	<b>22,915.99</b>	
13:36:24	R186	On 07/08/2014	7.60	Call	Bond Future	1	15,200,000	0.00 Client	Sell
13:36:24	R186	On 07/08/2014	8.43	Put	Bond Future	1	7,600,000	0.00 Client	Sell
13:36:24	R186	On 07/08/2014	8.43	Put	Bond Future	1	1,500,000	0.00 Client	Sell
13:36:24	R186	On 07/08/2014	8.00	Call	Bond Future	1	1,400,000	0.00 Member	Sell
13:36:24	R186	On 07/08/2014	8.00	Call	Bond Future	1	1,500,000	0.00 Member	Sell
13:36:24	R186	On 07/08/2014	7.60	Call	Bond Future	1	2,800,000	0.20 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
13:36:24	R186	On 07/08/2014	7.60	Call	Bond Future	1	2,800,000	0.00	Client	Sell
13:36:24	R186	On 07/08/2014	8.43	Put	Bond Future	1	1,400,000	0.00	Client	Sell
13:36:24	R186	On 07/08/2014	8.43	Put	Bond Future	1	1,400,000	0.15	Member	Buy
13:36:24	R186	On 07/08/2014	8.43	Put	Bond Future	1	7,600,000	0.82	Member	Buy
13:36:24	R186	On 07/08/2014	7.60	Call	Bond Future	1	15,200,000	1.11	Member	Buy
13:36:24	R186	On 07/08/2014	8.00	Call	Bond Future	1	1,500,000	0.30	Client	Buy
13:36:24	R186	On 07/08/2014	8.00	Call	Bond Future	1	1,400,000	0.28	Client	Buy
13:36:24	R186	On 07/08/2014	8.43	Put	Bond Future	1	1,500,000	0.16	Member	Buy
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>62,800,000</b>	<b>3.04</b>		
12:57:42	R208	On 07/08/2014			Bond Future	1	3,800,000	0.00	Member	Sell
12:57:42	R208	On 07/08/2014			Bond Future	1	54,400,000	4,254.15	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	3,800,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	7,000,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	2,400,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	2,200,000	172.04	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	3,800,000	297.16	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	9,200,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	12,100,000	946.24	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	500,000	39.10	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	500,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	2,200,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	100,000	7.82	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	16,700,000	1,305.96	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	100,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	400,000	31.28	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	2,400,000	187.68	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	16,700,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	400,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	100,000	0.00	Member	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	12,100,000	0.00	Client	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	9,200,000	719.45	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	400,000	0.00	Member	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	2,400,000	0.00	Member	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	2,200,000	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
14:04:55	R208	On 07/08/2014			Bond Future	1	12,100,000	0.00	Member	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	9,200,000	0.00	Member	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	7,000,000	547.41	Member	Buy
14:04:55	R208	On 07/08/2014			Bond Future	1	16,700,000	0.00	Member	Sell
14:04:55	R208	On 07/08/2014			Bond Future	1	500,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>						<b>31</b>	<b>217,600,000</b>	<b>8,508.30</b>		
15:21:09	R213	On 07/08/2014			Bond Future	1	180,000,000	158,646.87	Member	Buy
15:21:09	R213	On 07/08/2014			Bond Future	1	41,000,000	0.00	Member	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	108,000,000	0.00	Member	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	108,000,000	95,188.12	Member	Buy
15:34:36	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Client	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	7,000,000	6,169.60	Member	Buy
15:34:36	R213	On 07/08/2014			Bond Future	1	7,000,000	6,169.60	Member	Buy
15:34:36	R213	On 07/08/2014			Bond Future	1	108,000,000	0.00	Client	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	2,000,000	0.00	Client	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	41,000,000	36,136.23	Member	Buy
15:34:36	R213	On 07/08/2014			Bond Future	1	8,000,000	7,050.97	Member	Buy
15:34:36	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	8,000,000	0.00	Member	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Client	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	41,000,000	0.00	Client	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Client	Sell
15:34:36	R213	On 07/08/2014			Bond Future	1	2,000,000	1,762.74	Member	Buy
15:34:36	R213	On 07/08/2014			Bond Future	1	8,000,000	0.00	Client	Sell
<b>Total for R213 Bond Future</b>						<b>22</b>	<b>720,000,000</b>	<b>317,293.74</b>		
<b>Grand Total for all Instruments</b>						<b>73</b>	<b>1,000,500,000</b>	<b>348,721.07</b>		