



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 11/08/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:52:42	GOVI	On 06/11/2014			GOVI	1	20,000	0.00 Client	Sell
9:52:42	GOVI	On 06/11/2014			GOVI	1	20,000	9,264.70 Member	Buy
10:30:04	GOVI	On 06/11/2014			GOVI	1	20,000	0.00 Member	Sell
10:30:04	GOVI	On 06/11/2014			GOVI	1	20,000	9,264.70 Client	Buy
<b>Total for GOVI GOVI</b>						<b>4</b>	<b>80,000</b>	<b>18,529.40</b>	
10:11:53	R186	On 06/11/2014			Bond Future	1	100,000	120.22 Client	Buy
10:11:53	R186	On 06/11/2014			Bond Future	1	100,000	0.00 Member	Sell
15:23:12	R186	On 06/11/2014			Bond Future	1	700,000	0.00 Member	Sell
15:23:12	R186	On 06/11/2014			Bond Future	1	700,000	840.91 Client	Buy
17:09:17	R186	On 06/11/2014	8.30	Call	Bond Future	1	1,400,000	0.00 Member	Sell
17:09:17	R186	On 06/11/2014	8.30	Call	Bond Future	1	1,100,000	0.18 Client	Buy
17:09:17	R186	On 06/11/2014	7.80	Call	Bond Future	1	7,500,000	0.00 Client	Sell
17:09:17	R186	On 06/11/2014	7.80	Call	Bond Future	1	1,100,000	0.04 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
17:09:17	R186	On 06/11/2014	8.53	Put	Bond Future	1	7,500,000	0.91	Member	Buy
17:09:17	R186	On 06/11/2014	7.80	Call	Bond Future	1	1,400,000	0.00	Client	Sell
17:09:17	R186	On 06/11/2014	8.53	Put	Bond Future	1	1,400,000	0.00	Client	Sell
17:09:17	R186	On 06/11/2014	8.53	Put	Bond Future	1	7,500,000	0.00	Client	Sell
17:09:17	R186	On 06/11/2014	8.30	Call	Bond Future	1	7,500,000	0.00	Member	Sell
17:09:17	R186	On 06/11/2014	8.30	Call	Bond Future	1	1,100,000	0.00	Member	Sell
17:09:17	R186	On 06/11/2014	7.80	Call	Bond Future	1	7,500,000	0.30	Member	Buy
17:09:17	R186	On 06/11/2014	8.53	Put	Bond Future	1	1,100,000	0.13	Member	Buy
17:09:17	R186	On 06/11/2014	7.80	Call	Bond Future	1	1,100,000	0.00	Client	Sell
17:09:17	R186	On 06/11/2014	7.80	Call	Bond Future	1	1,400,000	0.06	Member	Buy
17:09:17	R186	On 06/11/2014	8.53	Put	Bond Future	1	1,400,000	0.17	Member	Buy
17:09:17	R186	On 06/11/2014	8.30	Call	Bond Future	1	7,500,000	1.21	Client	Buy
17:09:17	R186	On 06/11/2014	8.30	Call	Bond Future	1	1,400,000	0.23	Client	Buy
17:09:17	R186	On 06/11/2014	8.53	Put	Bond Future	1	1,100,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>22</b>	<b>61,600,000</b>	<b>964.34</b>		
15:10:33	R197	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
15:10:33	R197	On 06/11/2014			Bond Future	1	300,000	867.92	Client	Buy
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>867.92</b>		
12:02:04	R2048	On 06/11/2014			Bond Future	1	50,000,000	0.00	Member	Sell
12:02:04	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,787.61	Member	Buy
12:18:16	R2048	On 06/11/2014			Bond Future	1	40,000,000	39,150.44	Member	Buy
12:18:16	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,787.61	Client	Buy
12:18:16	R2048	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
12:18:16	R2048	On 06/11/2014			Bond Future	1	40,000,000	0.00	Member	Sell
12:18:16	R2048	On 06/11/2014			Bond Future	1	40,000,000	39,150.44	Client	Buy
14:48:17	R2048	On 06/11/2014			Bond Future	1	1,100,000	0.00	Client	Sell
14:48:17	R2048	On 06/11/2014			Bond Future	1	1,100,000	1,076.00	Client	Buy
<b>Total for R2048 Bond Future</b>						<b>9</b>	<b>202,200,000</b>	<b>98,952.10</b>		
10:11:53	R208	On 06/11/2014			Bond Future	1	100,000	94.90	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
10:11:53	R208	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>94.90</b>		
11:15:06	R209	On 06/11/2014	9.00	Call	Bond Future	1	2,000,000	0.47	Client	Buy
11:15:06	R209	On 06/11/2014	9.00	Call	Bond Future	1	2,000,000	0.00	Client	Sell
11:15:06	R209	On 06/11/2014	8.95	Put	Bond Future	1	2,000,000	0.00	Client	Sell
11:15:06	R209	On 06/11/2014	9.05	Call	Bond Future	1	2,000,000	0.51	Client	Buy
11:15:06	R209	On 06/11/2014	8.95	Put	Bond Future	1	2,000,000	0.43	Client	Buy
11:15:06	R209	On 06/11/2014	9.05	Call	Bond Future	1	2,000,000	0.00	Client	Sell
11:18:21	R209	On 06/11/2014	8.95	Put	Bond Future	1	2,000,000	0.43	Client	Buy
11:18:21	R209	On 06/11/2014	8.95	Put	Bond Future	1	2,000,000	0.00	Client	Sell
11:18:41	R209	On 06/11/2014	8.95	Put	Bond Future	1	2,000,000	0.00	Client	Sell
11:18:41	R209	On 06/11/2014	8.95	Put	Bond Future	1	2,000,000	0.43	Client	Buy
11:20:20	R209	On 06/11/2014	8.95	Call	Bond Future	1	2,000,000	0.00	Client	Sell
11:20:20	R209	On 06/11/2014	8.95	Call	Bond Future	1	2,000,000	0.43	Client	Buy
11:22:42	R209	On 06/11/2014	9.95	Put	Bond Future	1	2,000,000	0.00	Client	Sell
11:22:42	R209	On 06/11/2014	10.00	Put	Bond Future	1	2,000,000	0.00	Client	Sell
11:22:42	R209	On 06/11/2014	9.95	Put	Bond Future	1	2,000,000	0.04	Client	Buy
11:22:42	R209	On 06/11/2014	10.05	Put	Bond Future	1	2,000,000	0.03	Client	Buy
11:22:42	R209	On 06/11/2014	10.00	Put	Bond Future	1	2,000,000	0.03	Client	Buy
11:22:42	R209	On 06/11/2014	10.05	Put	Bond Future	1	2,000,000	0.00	Client	Sell
11:34:58	R209	On 06/11/2014	8.95	Put	Bond Future	1	2,000,000	0.00	Client	Sell
11:34:58	R209	On 06/11/2014	8.95	Put	Bond Future	1	2,000,000	0.43	Client	Buy
14:48:17	R209	On 06/11/2014			Bond Future	1	1,900,000	1,428.10	Client	Buy
14:48:17	R209	On 06/11/2014			Bond Future	1	1,900,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>						<b>22</b>	<b>43,800,000</b>	<b>1,431.32</b>		
<b>Grand Total for all Instruments</b>						<b>61</b>	<b>308,480,000</b>	<b>120,839.98</b>		