



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 17/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:05:07	GOVI	On 05/02/2015		GOVI	1	20,000	9,729.36	Member	Buy
10:05:07	GOVI	On 05/02/2015		GOVI	1	20,000	0.00	Member	Sell
10:08:18	GOVI	On 05/02/2015		GOVI	1	20,000	9,733.36	Member	Buy
10:08:18	GOVI	On 05/02/2015		GOVI	1	20,000	0.00	Member	Sell
10:59:00	GOVI	On 05/02/2015		GOVI	1	20,000	0.00	Member	Sell
10:59:00	GOVI	On 05/02/2015		GOVI	1	20,000	9,733.36	Client	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>120,000</b>	<b>29,196.08</b>		
12:31:42	I2046	On 05/02/2015		Bond Future	1	10,000,000	0.00	Member	Sell
12:31:42	I2046	On 05/02/2015		Bond Future	1	10,000,000	12,874.80	Client	Buy
<b>Total for I2046 Bond Future</b>					<b>2</b>	<b>20,000,000</b>	<b>12,874.80</b>		
9:40:48	R186	On 05/02/2015		Bond Future	1	2,000,000	2,428.07	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
9:40:48	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Client	Sell
11:07:49	R186	On 05/02/2015			Bond Future	1	800,000	972.34	Client	Buy
11:07:49	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
12:25:00	R186	On 05/02/2015			Bond Future	1	100,000,000	0.00	Member	Sell
12:25:00	R186	On 05/02/2015			Bond Future	1	200,000,000	242,592.28	Member	Buy
12:27:50	R186	On 05/02/2015			Bond Future	1	40,000,000	0.00	Member	Sell
12:27:50	R186	On 05/02/2015			Bond Future	1	60,000,000	0.00	Member	Sell
12:27:50	R186	On 05/02/2015			Bond Future	1	60,000,000	72,777.68	Member	Buy
12:27:50	R186	On 05/02/2015			Bond Future	1	40,000,000	0.00	Client	Sell
12:27:50	R186	On 05/02/2015			Bond Future	1	100,000,000	0.00	Client	Sell
12:27:50	R186	On 05/02/2015			Bond Future	1	100,000,000	121,296.14	Member	Buy
12:27:50	R186	On 05/02/2015			Bond Future	1	60,000,000	0.00	Client	Sell
12:27:50	R186	On 05/02/2015			Bond Future	1	40,000,000	48,518.46	Member	Buy
14:40:35	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
14:40:35	R186	On 05/02/2015			Bond Future	1	2,000,000	2,426.40	Client	Buy
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>809,600,000</b>	<b>491,011.37</b>		
11:07:49	R2023	On 05/02/2015			Bond Future	1	200,000	208.49	Client	Buy
11:07:49	R2023	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>208.49</b>		
11:07:49	R2032	On 05/02/2015			Bond Future	1	600,000	607.71	Client	Buy
11:07:49	R2032	On 05/02/2015			Bond Future	1	600,000	0.00	Member	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>1,200,000</b>	<b>607.71</b>		
11:07:49	R204	On 05/02/2015			Bond Future	1	1,500,000	1,570.79	Client	Buy
11:07:49	R204	On 05/02/2015			Bond Future	1	1,500,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>3,000,000</b>	<b>1,570.79</b>		
11:07:49	R208	On 05/02/2015			Bond Future	1	600,000	596.40	Client	Buy
11:07:49	R208	On 05/02/2015			Bond Future	1	600,000	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
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>1,200,000</b>	<b>596.40</b>		
11:07:49	R214	On 05/02/2015			Bond Future	1	300,000	244.57	Client	Buy
11:07:49	R214	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>244.57</b>		
<b>Grand Total for all Instruments</b>						<b>34</b>	<b>836,120,000</b>	<b>536,310.20</b>		