



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

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:57:05	I2046	On 05/02/2015		Bond Future	1	6,900,000	0.00	Member	Sell
12:57:05	I2046	On 05/02/2015		Bond Future	1	6,900,000	8,998.47	Client	Buy
Total for I2046 Bond Future					2	13,800,000	8,998.47		
16:27:26	R204	On 05/02/2015		Bond Future	1	20,000,000	21,005.95	Member	Buy
16:27:26	R204	On 05/02/2015		Bond Future	1	20,000,000	0.00	Member	Sell
Total for R204 Bond Future					2	40,000,000	21,005.95		
13:09:11	R207	On 05/02/2015		Bond Future	1	11,600,000	0.00	Member	Sell
13:09:11	R207	On 05/02/2015		Bond Future	1	11,600,000	11,762.67	Member	Buy
13:37:03	R207	On 05/02/2015		Bond Future	1	11,600,000	0.00	Client	Sell
13:37:03	R207	On 05/02/2015		Bond Future	1	11,600,000	11,762.67	Member	Buy
13:54:51	R207	On 05/02/2015		Bond Future	1	96,700,000	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
13:54:51	R207	On 05/02/2015			Bond Future	1	120,200,000	121,885.60	Member	Buy
14:05:23	R207	On 05/02/2015			Bond Future	1	96,700,000	98,056.05	Member	Buy
14:05:23	R207	On 05/02/2015			Bond Future	1	23,500,000	0.00	Member	Sell
14:05:23	R207	On 05/02/2015			Bond Future	1	23,500,000	0.00	Client	Sell
14:05:23	R207	On 05/02/2015			Bond Future	1	23,500,000	23,829.55	Member	Buy
14:05:23	R207	On 05/02/2015			Bond Future	1	96,700,000	0.00	Client	Sell
Total for R207 Bond Future						11	527,200,000	267,296.54		
13:54:51	R214	On 05/02/2015			Bond Future	1	18,000,000	0.00	Member	Sell
13:54:51	R214	On 05/02/2015			Bond Future	1	18,400,000	15,084.23	Member	Buy
14:07:03	R214	On 05/02/2015			Bond Future	1	18,000,000	14,756.31	Member	Buy
14:07:03	R214	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
14:07:03	R214	On 05/02/2015			Bond Future	1	400,000	327.92	Member	Buy
14:07:03	R214	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
14:07:03	R214	On 05/02/2015			Bond Future	1	18,000,000	0.00	Client	Sell
Total for R214 Bond Future						7	73,600,000	30,168.45		
Grand Total for all Instruments						22	654,600,000	327,469.42		