



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 15/12/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:29:23	GOVI	On 05/02/2015			GOVI	1	30,000	0.00 Client	Sell
10:29:23	GOVI	On 05/02/2015			GOVI	1	30,000	14,509.05 Member	Buy
14:00:10	GOVI	On 05/02/2015			GOVI	1	30,000	0.00 Member	Sell
14:00:10	GOVI	On 05/02/2015			GOVI	1	30,000	14,509.05 Client	Buy
Total for GOVI GOVI						4	120,000	29,018.10	
8:53:10	R186	On 05/02/2015	9.00	Put	Bond Future	1	105,000,000	0.00 Client	Sell
8:53:10	R186	On 05/02/2015	9.00	Put	Bond Future	1	105,000,000	0.17 Client	Buy
11:23:46	R186	On 05/02/2015			Bond Future	1	10,000,000	12,045.46 Member	Buy
11:23:46	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:23:46	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:25:58	R186	On 05/02/2015			Bond Future	1	10,000,000	12,045.76 Client	Buy
11:25:58	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00 Member	Sell
16:08:26	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:08:26	R186	On 05/02/2015			Bond Future	1	5,000,000	6,046.70	Member	Buy
16:21:50	R186	On 05/02/2015			Bond Future	1	5,000,000	6,046.70	Member	Buy
16:21:50	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
17:06:07	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Client	Sell
17:06:07	R186	On 05/02/2015			Bond Future	1	5,000,000	6,046.70	Member	Buy
Total for R186 Bond Future						13	280,000,000	42,231.47		
16:36:59	R2044	On 05/02/2015			Bond Future	1	14,500,000	14,563.70	Client	Buy
16:36:59	R2044	On 05/02/2015			Bond Future	1	5,500,000	5,524.16	Client	Buy
16:36:59	R2044	On 05/02/2015			Bond Future	1	5,500,000	0.00	Member	Sell
16:36:59	R2044	On 05/02/2015			Bond Future	1	14,500,000	0.00	Member	Sell
Total for R2044 Bond Future						4	40,000,000	20,087.87		
11:47:41	R2048	On 05/02/2015			Bond Future	1	3,000,000	3,126.85	Member	Buy
11:47:41	R2048	On 05/02/2015			Bond Future	1	3,000,000	0.00	Member	Sell
12:08:17	R2048	On 05/02/2015			Bond Future	1	3,000,000	3,126.85	Client	Buy
12:08:17	R2048	On 05/02/2015			Bond Future	1	3,000,000	0.00	Member	Sell
Total for R2048 Bond Future						4	12,000,000	6,253.71		
16:08:26	R214	On 05/02/2015			Bond Future	1	5,000,000	4,049.81	Member	Buy
16:08:26	R214	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
16:22:12	R214	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
16:22:12	R214	On 05/02/2015			Bond Future	1	5,000,000	4,051.52	Client	Buy
Total for R214 Bond Future						4	20,000,000	8,101.33		
Grand Total for all Instruments						29	352,120,000	105,692.48		