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 30/09/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:25:14	IGOV	On 06/11/2014			Index Future	1	20,000	4,378.38	Client	Buy
14:25:14	IGOV	On 06/11/2014			Index Future	1	20,000	0.00	Client	Sell
Total for IGOV Index Future						**2**	**40,000**	**4,378.38**		
12:33:52	R2048	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
12:33:52	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,941.08	Member	Buy
12:39:00	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,941.08	Member	Buy
12:39:00	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,941.08	Client	Buy
12:39:00	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,941.08	Client	Buy
12:39:00	R2048	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
12:39:00	R2048	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R2048 Bond Future						**7**	**80,000,000**	**39,764.33**		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:55:06	R208	On 06/11/2014			Bond Future	1	111,500,000	0.00	Member	Sell
12:55:06	R208	On 06/11/2014			Bond Future	1	186,500,000	177,678.90	Member	Buy
13:11:19	R208	On 06/11/2014			Bond Future	1	75,000,000	0.00	Member	Sell
13:11:19	R208	On 06/11/2014			Bond Future	1	111,500,000	0.00	Client	Sell
13:11:19	R208	On 06/11/2014			Bond Future	1	75,000,000	0.00	Client	Sell
13:11:19	R208	On 06/11/2014			Bond Future	1	111,500,000	106,226.26	Member	Buy
13:11:19	R208	On 06/11/2014			Bond Future	1	75,000,000	71,452.64	Member	Buy
Total for R208 Bond Future						**7**	**746,000,000**	**355,357.81**		
Grand Total for all Instruments						**16**	**826,040,000**	**399,500.52**		