



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 29/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:30:29	AL37	On 05/02/2015		Index Future	1	10,000	4,478.60	Member	Buy
17:30:29	AL37	On 05/02/2015		Index Future	1	10,000	0.00	Client	Sell
Total for AL37 Index Future					2	20,000	4,478.60		
14:49:27	GOVI	On 05/02/2015		GOVI	1	300,000	0.00	Client	Sell
14:49:27	GOVI	On 06/11/2014		GOVI	1	300,000	142,544.40	Client	Buy
14:49:27	GOVI	On 05/02/2015		GOVI	1	300,000	144,784.80	Client	Buy
14:49:27	GOVI	On 06/11/2014		GOVI	1	300,000	0.00	Client	Sell
14:50:37	GOVI	On 07/05/2015		GOVI	1	250,000	0.00	Client	Sell
14:50:37	GOVI	On 06/11/2014		GOVI	1	250,000	118,787.00	Client	Buy
14:50:37	GOVI	On 06/11/2014		GOVI	1	250,000	0.00	Client	Sell
14:50:37	GOVI	On 07/05/2015		GOVI	1	250,000	122,640.75	Client	Buy
16:45:43	GOVI	On 06/11/2014		GOVI	1	20,000	0.00	Client	Sell
16:45:43	GOVI	On 06/11/2014		GOVI	1	20,000	9,489.82	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/Sell
17:48:02	GOVI	On 06/11/2014			GOVI	1	20,000	0.00 Client	Sell
17:48:02	GOVI	On 06/11/2014			GOVI	1	20,000	9,489.82 Member	Buy
Total for GOVI GOVI						12	2,280,000	547,736.59	
14:17:33	IGOV	On 06/11/2014			Index Future	1	850,000	187,603.50 Client	Buy
14:17:33	IGOV	On 05/02/2015			Index Future	1	850,000	0.00 Client	Sell
14:17:33	IGOV	On 05/02/2015			Index Future	1	850,000	190,603.15 Client	Buy
14:17:33	IGOV	On 06/11/2014			Index Future	1	850,000	0.00 Client	Sell
14:20:41	IGOV	On 06/11/2014			Index Future	1	800,000	176,568.00 Client	Buy
14:20:41	IGOV	On 07/05/2015			Index Future	1	800,000	0.00 Client	Sell
14:20:41	IGOV	On 07/05/2015			Index Future	1	800,000	182,388.80 Client	Buy
14:20:41	IGOV	On 06/11/2014			Index Future	1	800,000	0.00 Client	Sell
Total for IGOV Index Future						8	6,600,000	737,163.45	
10:25:00	R186	On 05/02/2015			Bond Future	1	300,000	361.52 Client	Buy
10:25:00	R186	On 05/02/2015			Bond Future	1	300,000	0.00 Member	Sell
16:42:45	R186	On 06/11/2014			Bond Future	1	5,000,000	6,199.07 Member	Buy
16:42:45	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future						4	10,600,000	6,560.59	
16:27:36	R2023	On 06/11/2014			Bond Future	1	200,000,000	0.00 Member	Sell
16:27:36	R2023	On 06/11/2014			Bond Future	1	200,000,000	204,068.04 Member	Buy
16:53:30	R2023	On 06/11/2014			Bond Future	1	200,000,000	204,068.04 Member	Buy
16:53:30	R2023	On 06/11/2014			Bond Future	1	200,000,000	0.00 Client	Sell
Total for R2023 Bond Future						4	800,000,000	408,136.08	
16:42:45	R2030	On 06/11/2014			Bond Future	1	5,000,000	0.00 Client	Sell
16:42:45	R2030	On 06/11/2014			Bond Future	1	5,000,000	4,959.35 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
Total for R2030 Bond Future						2	10,000,000	4,959.35		
8:57:00	R2032	On 05/02/2015			Bond Future	1	200,000	200.14	Client	Buy
8:57:00	R2032	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
Total for R2032 Bond Future						2	400,000	200.14		
10:24:59	R204	On 05/02/2015			Bond Future	1	700,000	727.61	Client	Buy
10:24:59	R204	On 05/02/2015			Bond Future	1	700,000	0.00	Member	Sell
Total for R204 Bond Future						2	1,400,000	727.61		
10:24:59	R208	On 05/02/2015			Bond Future	1	400,000	394.36	Client	Buy
10:24:59	R208	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
Total for R208 Bond Future						2	800,000	394.36		
10:25:00	R209	On 05/02/2015			Bond Future	1	100,000	79.65	Client	Buy
10:25:00	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
Total for R209 Bond Future						2	200,000	79.65		
10:25:00	R213	On 05/02/2015			Bond Future	1	200,000	180.77	Client	Buy
10:25:00	R213	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
Total for R213 Bond Future						2	400,000	180.77		
Grand Total for all Instruments						42	832,700,000	1,710,617.19		