



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 14/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:34:34	R186	On 05/02/2015		Bond Future	1	200,000	242.08 Member	Buy
9:34:34	R186	On 05/02/2015		Bond Future	1	100,000	0.00 Member	Sell
9:35:00	R186	On 05/02/2015		Bond Future	1	100,000	0.00 Member	Sell
9:35:00	R186	On 05/02/2015		Bond Future	1	100,000	121.04 Member	Buy
9:35:00	R186	On 05/02/2015		Bond Future	1	100,000	0.00 Client	Sell
9:35:01	R186	On 05/02/2015		Bond Future	1	100,000	121.04 Member	Buy
9:35:01	R186	On 05/02/2015		Bond Future	1	100,000	0.00 Client	Sell
10:16:56	R186	On 05/02/2015		Bond Future	1	12,200,000	0.00 Member	Sell
10:16:56	R186	On 05/02/2015		Bond Future	1	12,200,000	14,792.00 Client	Buy
10:28:13	R186	On 05/02/2015		Bond Future	1	2,000,000	2,421.71 Member	Buy
10:28:13	R186	On 05/02/2015		Bond Future	1	2,000,000	0.00 Client	Sell
11:25:27	R186	On 05/02/2015		Bond Future	1	200,000	0.00 Client	Sell
11:25:27	R186	On 05/02/2015		Bond Future	1	200,000	242.40 Member	Buy
15:37:35	R186	On 05/02/2015		Bond Future	1	20,000,000	24,145.74 Member	Buy
15:37:35	R186	On 05/02/2015		Bond Future	1	20,000,000	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
<b>Total for R186 Bond Future</b>						<b>15</b>	<b>69,600,000</b>	<b>42,086.02</b>		
10:16:56	R203	On 05/02/2015			Bond Future	1	39,100,000	41,856.27	Member	Buy
10:16:56	R203	On 05/02/2015			Bond Future	1	39,100,000	0.00	Member	Sell
10:52:57	R203	On 05/02/2015			Bond Future	1	39,100,000	41,856.27	Member	Buy
10:52:57	R203	On 05/02/2015			Bond Future	1	39,100,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>156,400,000</b>	<b>83,712.54</b>		
11:25:28	R2032	On 05/02/2015			Bond Future	1	200,000	201.99	Client	Buy
11:25:28	R2032	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>201.99</b>		
11:25:28	R2037	On 05/02/2015			Bond Future	1	200,000	198.91	Client	Buy
11:25:28	R2037	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>198.91</b>		
11:25:28	R214	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
11:25:28	R214	On 05/02/2015			Bond Future	1	200,000	162.42	Member	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>162.42</b>		
<b>Grand Total for all Instruments</b>						<b>25</b>	<b>227,200,000</b>	<b>126,361.89</b>		