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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:14:29	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Client	Sell
11:14:29	GOVI	On 07/05/2015		GOVI	1	10,000	4,893.82	Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>4,893.82</b>		
9:52:36	I2050	On 05/02/2015		Bond Future	1	26,000,000	35,442.16	Client	Buy
9:52:36	I2050	On 05/02/2015		Bond Future	1	26,000,000	0.00	Member	Sell
<b>Total for I2050 Bond Future</b>					<b>2</b>	<b>52,000,000</b>	<b>35,442.16</b>		
10:12:29	R207	On 05/02/2015		Bond Future	1	6,700,000	6,664.91	Member	Buy
10:12:29	R207	On 05/02/2015		Bond Future	1	6,700,000	0.00	Client	Sell
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>13,400,000</b>	<b>6,664.91</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:12:29	R208	On 05/02/2015			Bond Future	1	30,100,000	0.00 Client	Sell
10:12:29	R208	On 05/02/2015			Bond Future	1	30,100,000	29,541.22 Member	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>60,200,000</b>	<b>29,541.22</b>	
<b>Grand Total for all Instruments</b>						<b>8</b>	<b>125,620,000</b>	<b>76,542.11</b>	