



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 22/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:34:58	ALBI	On 06/11/2014		Index Future	1	30,000	0.00 Member	Sell
16:34:58	ALBI	On 06/11/2014		Index Future	1	30,000	14,184.87 Member	Buy
16:41:49	ALBI	On 06/11/2014		Index Future	1	30,000	0.00 Member	Sell
16:41:49	ALBI	On 06/11/2014		Index Future	1	30,000	14,184.87 Member	Buy
16:41:49	ALBI	On 06/11/2014		Index Future	1	30,000	0.00 Member	Sell
16:41:49	ALBI	On 06/11/2014		Index Future	1	30,000	14,288.52 Member	Buy
17:01:58	ALBI	On 06/11/2014		Index Future	1	30,000	14,278.92 Member	Buy
17:01:58	ALBI	On 06/11/2014		Index Future	1	30,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>8</b>	<b>240,000</b>	<b>56,937.18</b>	
11:22:12	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00 Member	Sell
11:22:12	R186	On 05/02/2015		Bond Future	1	20,000,000	23,911.22 Member	Buy
11:28:37	R186	On 05/02/2015		Bond Future	1	400,000	0.00 Member	Sell
11:28:37	R186	On 05/02/2015		Bond Future	1	20,000,000	23,910.63 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
13:17:31	R186	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
13:17:31	R186	On 06/11/2014			Bond Future	1	5,000,000	6,158.84	Member	Buy
13:17:31	R186	On 06/11/2014			Bond Future	1	10,000,000	12,315.24	Member	Buy
13:38:09	R186	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
13:38:09	R186	On 06/11/2014			Bond Future	1	15,000,000	18,473.63	Member	Buy
14:30:35	R186	On 06/11/2014			Bond Future	1	500,000	619.02	Member	Buy
15:32:01	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
15:32:01	R186	On 06/11/2014			Bond Future	1	1,000,000	1,239.83	Member	Buy
15:36:35	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Client	Sell
15:36:35	R186	On 06/11/2014			Bond Future	1	1,800,000	0.00	Client	Sell
15:36:35	R186	On 06/11/2014			Bond Future	1	300,000	369.47	Member	Buy
15:36:35	R186	On 06/11/2014			Bond Future	1	6,400,000	7,882.08	Member	Buy
15:36:35	R186	On 06/11/2014			Bond Future	1	1,800,000	2,216.84	Member	Buy
15:36:35	R186	On 06/11/2014			Bond Future	1	300,000	0.00	Client	Sell
15:36:35	R186	On 06/11/2014			Bond Future	1	6,400,000	0.00	Client	Sell
15:36:35	R186	On 06/11/2014			Bond Future	1	1,500,000	1,847.36	Member	Buy
15:36:35	R186	On 06/11/2014			Bond Future	1	1,500,000	0.00	Client	Sell
15:36:35	R186	On 06/11/2014			Bond Future	1	5,000,000	6,157.88	Member	Buy
15:36:35	R186	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
15:36:35	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
15:36:35	R186	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
15:36:35	R186	On 06/11/2014			Bond Future	1	6,400,000	0.00	Member	Sell
15:50:49	R186	On 06/11/2014			Bond Future	1	500,000	620.76	Member	Buy
15:50:49	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
16:56:20	R186	On 05/02/2015			Bond Future	1	6,900,000	8,249.17	Member	Buy
16:56:20	R186	On 05/02/2015			Bond Future	1	400,000	478.21	Member	Buy
16:56:20	R186	On 05/02/2015			Bond Future	1	3,600,000	0.00	Member	Sell
16:56:20	R186	On 05/02/2015			Bond Future	1	6,900,000	0.00	Member	Sell
16:56:20	R186	On 05/02/2015			Bond Future	1	9,100,000	0.00	Member	Sell
16:56:20	R186	On 05/02/2015			Bond Future	1	3,600,000	0.00	Client	Sell
16:56:20	R186	On 05/02/2015			Bond Future	1	9,100,000	10,879.33	Member	Buy
16:56:20	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
16:56:20	R186	On 05/02/2015			Bond Future	1	3,600,000	4,303.91	Member	Buy
16:56:20	R186	On 05/02/2015			Bond Future	1	6,900,000	0.00	Client	Sell
16:56:20	R186	On 05/02/2015			Bond Future	1	9,100,000	0.00	Client	Sell
17:39:24	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 Trade R(000's)	Type	Buy/ Sell
17:39:24	R186	On 05/02/2015			Bond Future	1	20,000,000	23,911.22	Member	Buy
<b>Total for R186 Bond Future</b>						<b>41</b>	<b>254,000,000</b>	<b>153,544.63</b>		
12:29:06	R2048	On 06/11/2014			Bond Future	1	101,300,000	103,335.40	Member	Buy
12:29:06	R2048	On 06/11/2014			Bond Future	1	40,500,000	0.00	Member	Sell
14:15:21	R2048	On 06/11/2014			Bond Future	1	13,600,000	13,873.26	Member	Buy
14:15:21	R2048	On 06/11/2014			Bond Future	1	19,900,000	0.00	Member	Sell
14:15:21	R2048	On 06/11/2014			Bond Future	1	27,300,000	0.00	Member	Sell
14:15:21	R2048	On 06/11/2014			Bond Future	1	27,300,000	0.00	Client	Sell
14:15:21	R2048	On 06/11/2014			Bond Future	1	40,500,000	41,313.76	Member	Buy
14:15:21	R2048	On 06/11/2014			Bond Future	1	13,600,000	0.00	Member	Sell
14:15:21	R2048	On 06/11/2014			Bond Future	1	40,500,000	0.00	Client	Sell
14:15:21	R2048	On 06/11/2014			Bond Future	1	19,900,000	0.00	Client	Sell
14:15:21	R2048	On 06/11/2014			Bond Future	1	13,600,000	0.00	Client	Sell
14:15:21	R2048	On 06/11/2014			Bond Future	1	19,900,000	20,299.85	Member	Buy
14:15:21	R2048	On 06/11/2014			Bond Future	1	27,300,000	27,848.53	Member	Buy
<b>Total for R2048 Bond Future</b>						<b>13</b>	<b>405,200,000</b>	<b>206,670.80</b>		
16:34:58	R209	On 06/11/2014			Bond Future	1	3,900,000	0.00	Member	Sell
16:34:58	R209	On 06/11/2014			Bond Future	1	3,900,000	3,063.26	Member	Buy
17:01:42	R209	On 06/11/2014			Bond Future	1	3,900,000	3,062.47	Member	Buy
17:01:42	R209	On 06/11/2014			Bond Future	1	3,900,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>15,600,000</b>	<b>6,125.73</b>		
<b>Grand Total for all Instruments</b>						<b>66</b>	<b>675,040,000</b>	<b>423,278.34</b>		