



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 09/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:21:29	R186	On 05/02/2015		Bond Future	1	15,000,000	18,327.09	Member	Buy
10:21:29	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00	Member	Sell
10:21:29	R186	On 05/02/2015		Bond Future	1	25,000,000	0.00	Member	Sell
10:58:44	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00	Member	Sell
10:58:44	R186	On 05/02/2015		Bond Future	1	20,000,000	24,417.59	Client	Buy
10:58:44	R186	On 05/02/2015		Bond Future	1	20,000,000	24,436.12	Member	Buy
14:47:27	R186	On 05/02/2015		Bond Future	1	7,000,000	8,506.20	Member	Buy
14:47:27	R186	On 05/02/2015		Bond Future	1	9,000,000	0.00	Member	Sell
15:40:25	R186	On 05/02/2015		Bond Future	1	7,000,000	8,506.20	Client	Buy
15:40:25	R186	On 05/02/2015		Bond Future	1	1,000,000	1,215.17	Client	Buy
15:40:25	R186	On 05/02/2015		Bond Future	1	1,000,000	0.00	Member	Sell
15:40:25	R186	On 05/02/2015		Bond Future	1	7,000,000	0.00	Member	Sell
15:40:25	R186	On 05/02/2015		Bond Future	1	1,000,000	1,215.17	Member	Buy
15:40:25	R186	On 05/02/2015		Bond Future	1	1,000,000	1,215.17	Member	Buy
15:40:25	R186	On 05/02/2015		Bond Future	1	1,000,000	1,215.17	Client	Buy
15:40:25	R186	On 05/02/2015		Bond Future	1	1,000,000	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
Total for R186 Bond Future						16	146,000,000	89,053.88		
14:47:27	R2023	On 05/02/2015			Bond Future	1	100,000,000	104,045.27	Member	Buy
14:47:27	R2023	On 05/02/2015			Bond Future	1	100,000,000	0.00	Member	Sell
15:39:08	R2023	On 05/02/2015			Bond Future	1	100,000,000	104,045.27	Client	Buy
15:39:08	R2023	On 05/02/2015			Bond Future	1	100,000,000	0.00	Member	Sell
Total for R2023 Bond Future						4	400,000,000	208,090.54		
13:46:55	R204	On 05/02/2015			Bond Future	1	50,000,000	0.00	Client	Sell
13:46:55	R204	On 05/02/2015			Bond Future	1	50,000,000	52,138.70	Member	Buy
Total for R204 Bond Future						2	100,000,000	52,138.70		
13:48:21	R209	On 05/02/2015			Bond Future	1	700,000	0.00	Client	Sell
13:48:21	R209	On 05/02/2015			Bond Future	1	20,700,000	0.00	Client	Sell
13:48:21	R209	On 05/02/2015			Bond Future	1	24,100,000	0.00	Client	Sell
13:48:21	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
13:48:21	R209	On 05/02/2015			Bond Future	1	500,000	0.00	Client	Sell
13:48:21	R209	On 05/02/2015			Bond Future	1	500,000	0.00	Client	Sell
13:48:21	R209	On 05/02/2015			Bond Future	1	700,000	566.76	Member	Buy
13:48:21	R209	On 05/02/2015			Bond Future	1	12,100,000	0.00	Client	Sell
13:48:21	R209	On 05/02/2015			Bond Future	1	12,100,000	9,796.79	Member	Buy
13:48:21	R209	On 05/02/2015			Bond Future	1	20,700,000	16,759.80	Member	Buy
13:48:21	R209	On 05/02/2015			Bond Future	1	3,600,000	2,914.75	Member	Buy
13:48:21	R209	On 05/02/2015			Bond Future	1	500,000	404.83	Member	Buy
13:48:21	R209	On 05/02/2015			Bond Future	1	24,100,000	19,512.61	Member	Buy
13:48:21	R209	On 05/02/2015			Bond Future	1	100,000	80.97	Member	Buy
13:48:21	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
13:48:21	R209	On 05/02/2015			Bond Future	1	3,600,000	0.00	Client	Sell
13:48:21	R209	On 05/02/2015			Bond Future	1	500,000	404.83	Member	Buy
13:48:21	R209	On 05/02/2015			Bond Future	1	800,000	647.72	Member	Buy
13:48:22	R209	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
13:48:22	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
13:48:22	R209	On 05/02/2015			Bond Future	1	15,600,000	0.00 Client	Sell
13:48:22	R209	On 05/02/2015			Bond Future	1	16,000,000	12,954.43 Member	Buy
13:48:22	R209	On 05/02/2015			Bond Future	1	200,000	161.93 Member	Buy
13:48:22	R209	On 05/02/2015			Bond Future	1	100,000	80.97 Member	Buy
13:48:22	R209	On 05/02/2015			Bond Future	1	16,000,000	0.00 Client	Sell
13:48:22	R209	On 05/02/2015			Bond Future	1	15,600,000	12,630.57 Member	Buy
Total for R209 Bond Future						26	190,000,000	76,916.94	
14:47:27	R213	On 05/02/2015			Bond Future	1	1,000,000	917.74 Member	Buy
14:47:27	R213	On 05/02/2015			Bond Future	1	1,000,000	0.00 Member	Sell
15:41:21	R213	On 05/02/2015			Bond Future	1	1,000,000	917.74 Client	Buy
15:41:21	R213	On 05/02/2015			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R213 Bond Future						4	4,000,000	1,835.48	
17:19:36	R214	On 05/02/2015			Bond Future	1	12,700,000	0.00 Member	Sell
17:19:36	R214	On 05/02/2015			Bond Future	1	12,300,000	10,139.06 Member	Buy
17:54:41	R214	On 05/02/2015			Bond Future	1	400,000	329.73 Member	Buy
17:54:41	R214	On 05/02/2015			Bond Future	1	12,300,000	10,139.06 Client	Buy
17:54:41	R214	On 05/02/2015			Bond Future	1	400,000	0.00 Member	Sell
17:54:41	R214	On 05/02/2015			Bond Future	1	400,000	329.73 Client	Buy
17:54:41	R214	On 05/02/2015			Bond Future	1	12,300,000	0.00 Member	Sell
Total for R214 Bond Future						7	50,800,000	20,937.58	
Grand Total for all Instruments						59	890,800,000	448,973.12	