



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 26/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:09:59	GOVI	On 05/02/2015		GOVI	1	30,000	15,177.15	Member	Buy
10:09:59	GOVI	On 05/02/2015		GOVI	1	30,000	0.00	Member	Sell
10:15:16	GOVI	On 05/02/2015		GOVI	1	30,000	15,183.15	Member	Buy
10:15:16	GOVI	On 05/02/2015		GOVI	1	30,000	0.00	Member	Sell
10:18:15	GOVI	On 05/02/2015		GOVI	1	30,000	0.00	Member	Sell
10:18:15	GOVI	On 05/02/2015		GOVI	1	30,000	15,183.15	Client	Buy
Total for GOVI GOVI					6	180,000	45,543.45		
9:37:25	R186	On 07/05/2015		Bond Future	1	20,000,000	25,712.64	Member	Buy
9:37:25	R186	On 07/05/2015		Bond Future	1	15,000,000	19,411.20	Member	Buy
9:37:25	R186	On 07/05/2015		Bond Future	1	15,000,000	0.00	Member	Sell
9:37:25	R186	On 07/05/2015		Bond Future	1	20,000,000	0.00	Member	Sell
9:44:34	R186	On 05/02/2015		Bond Future	1	100,000,000	0.00	Member	Sell
9:44:34	R186	On 07/05/2015		Bond Future	1	100,000,000	129,994.85	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:44:34	R186	On 07/05/2015			Bond Future	1	100,000,000	0.00 Member	Sell
9:44:34	R186	On 05/02/2015			Bond Future	1	100,000,000	128,082.66 Member	Buy
10:24:55	R186	On 07/05/2015			Bond Future	1	10,000,000	13,004.22 Member	Buy
10:24:55	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:31:31	R186	On 05/02/2015			Bond Future	1	10,000,000	12,800.42 Member	Buy
10:31:31	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:34:10	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00 Client	Sell
10:34:10	R186	On 05/02/2015			Bond Future	1	10,000,000	12,800.13 Member	Buy
11:19:34	R186	On 07/05/2015			Bond Future	1	100,000,000	129,989.84 Member	Buy
11:19:34	R186	On 07/05/2015			Bond Future	1	10,000,000	13,004.22 Member	Buy
11:19:34	R186	On 05/02/2015			Bond Future	1	100,000,000	0.00 Member	Sell
11:19:34	R186	On 05/02/2015			Bond Future	1	800,000	1,024.66 Member	Buy
11:19:34	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Client	Sell
11:19:34	R186	On 07/05/2015			Bond Future	1	800,000	0.00 Member	Sell
12:34:00	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00 Member	Sell
12:34:00	R186	On 05/02/2015			Bond Future	1	10,000,000	12,760.20 Member	Buy
13:32:17	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00 Client	Sell
13:32:17	R186	On 05/02/2015			Bond Future	1	10,000,000	12,760.20 Member	Buy
13:33:59	R186	On 05/02/2015			Bond Future	1	228,100,000	290,868.06 Member	Buy
13:33:59	R186	On 05/02/2015			Bond Future	1	3,000,000	0.00 Member	Sell
15:53:38	R186	On 05/02/2015			Bond Future	1	800,000	0.00 Member	Sell
15:53:38	R186	On 05/02/2015			Bond Future	1	259,100,000	329,918.07 Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	2,200,000	0.00 Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	7,100,000	0.00 Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	173,400,000	220,794.26 Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	6,900,000	8,785.93 Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	10,400,000	13,242.56 Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	2,600,000	0.00 Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	800,000	1,018.66 Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	2,600,000	3,310.64 Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	2,600,000	0.00 Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	2,200,000	0.00 Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00 Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00 Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	1,000,000	1,273.32 Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	6,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	18,800,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	4,000,000	5,093.29	Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	2,200,000	2,801.31	Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	1,600,000	2,037.32	Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	173,400,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	6,800,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	6,800,000	8,658.60	Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	6,000,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	4,000,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	173,400,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	18,800,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	14,900,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	10,400,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	7,100,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	6,900,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	10,400,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	6,800,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	14,900,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	18,800,000	23,938.48	Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	14,900,000	18,972.52	Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	6,000,000	7,639.94	Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	2,600,000	0.00	Member	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	7,100,000	9,040.60	Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	2,600,000	3,310.64	Member	Buy
16:23:25	R186	On 05/02/2015			Bond Future	1	6,000,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	4,000,000	0.00	Client	Sell
16:23:25	R186	On 05/02/2015			Bond Future	1	2,600,000	0.00	Client	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	1,100,000	1,402.70	Member	Buy
16:51:52	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	188,000,000	0.00	Member	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	2,000,000	2,550.36	Member	Buy
16:51:52	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	15,000,000	19,127.67	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00 Client	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	188,000,000	0.00 Client	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	1,100,000	0.00 Member	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00 Client	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00 Member	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	1,100,000	0.00 Client	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	2,000,000	2,550.36 Member	Buy
16:51:52	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00 Client	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	188,000,000	239,733.43 Member	Buy
16:51:52	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00 Client	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	14,000,000	0.00 Client	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00 Client	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	14,000,000	17,852.49 Member	Buy
16:51:52	R186	On 05/02/2015			Bond Future	1	1,000,000	1,275.18 Member	Buy
16:51:52	R186	On 05/02/2015			Bond Future	1	2,000,000	2,550.36 Member	Buy
16:51:52	R186	On 05/02/2015			Bond Future	1	14,000,000	0.00 Member	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00 Member	Sell
16:51:52	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00 Member	Sell
16:52:29	R186	On 05/02/2015			Bond Future	1	3,000,000	3,825.53 Member	Buy
16:52:29	R186	On 05/02/2015			Bond Future	1	3,000,000	0.00 Client	Sell
16:59:41	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00 Client	Sell
16:59:41	R186	On 05/02/2015			Bond Future	1	7,600,000	9,683.98 Member	Buy
16:59:41	R186	On 05/02/2015			Bond Future	1	2,500,000	3,185.52 Member	Buy
16:59:41	R186	On 05/02/2015			Bond Future	1	7,600,000	0.00 Client	Sell
16:59:41	R186	On 05/02/2015			Bond Future	1	8,500,000	0.00 Client	Sell
16:59:41	R186	On 05/02/2015			Bond Future	1	8,500,000	10,830.77 Member	Buy
17:39:30	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
17:39:30	R186	On 07/05/2015			Bond Future	1	15,000,000	19,410.76 Member	Buy
17:44:06	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00 Client	Sell
17:44:06	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00 Member	Sell
17:44:06	R186	On 07/05/2015			Bond Future	1	5,000,000	6,470.25 Member	Buy
17:44:27	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Client	Sell
17:44:27	R186	On 07/05/2015			Bond Future	1	10,000,000	12,940.50 Member	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	5,000,000	6,404.13 Client	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	200,000	0.00 Member	Sell
17:46:05	R186	On 05/02/2015			Bond Future	1	3,300,000	4,226.73 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:46:05	R186	On 05/02/2015			Bond Future	1	30,000,000	0.00	Member	Sell
17:46:05	R186	On 05/02/2015			Bond Future	1	30,000,000	38,424.80	Member	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	40,000,000	51,233.06	Member	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	5,000,000	6,404.13	Member	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	20,000,000	25,616.53	Member	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	200,000	256.17	Member	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	3,300,000	4,226.73	Member	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	700,000	896.58	Member	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
17:46:05	R186	On 05/02/2015			Bond Future	1	3,300,000	0.00	Member	Sell
17:46:05	R186	On 05/02/2015			Bond Future	1	800,000	1,024.66	Client	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	30,000,000	38,424.80	Client	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	200,000	256.17	Client	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	20,000,000	25,616.53	Client	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	40,000,000	51,233.06	Client	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
17:46:05	R186	On 05/02/2015			Bond Future	1	700,000	896.58	Client	Buy
17:46:05	R186	On 05/02/2015			Bond Future	1	40,000,000	0.00	Member	Sell
17:46:05	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
17:46:05	R186	On 05/02/2015			Bond Future	1	700,000	0.00	Member	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	700,000	909.93	Member	Buy
17:48:44	R186	On 07/05/2015			Bond Future	1	30,000,000	0.00	Client	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00	Client	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	800,000	1,039.92	Member	Buy
17:48:44	R186	On 07/05/2015			Bond Future	1	3,300,000	4,289.66	Member	Buy
17:48:44	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Client	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	5,000,000	6,499.49	Member	Buy
17:48:44	R186	On 07/05/2015			Bond Future	1	200,000	259.98	Member	Buy
17:48:44	R186	On 07/05/2015			Bond Future	1	200,000	0.00	Client	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	800,000	0.00	Client	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	40,000,000	51,995.94	Member	Buy
17:48:44	R186	On 07/05/2015			Bond Future	1	40,000,000	0.00	Client	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	3,300,000	0.00	Member	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	700,000	0.00	Member	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	700,000	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
17:48:44	R186	On 07/05/2015			Bond Future	1	20,000,000	25,997.97 Member	Buy
17:48:44	R186	On 07/05/2015			Bond Future	1	3,300,000	0.00 Client	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	30,000,000	0.00 Member	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	40,000,000	0.00 Member	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00 Member	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00 Member	Sell
17:48:44	R186	On 07/05/2015			Bond Future	1	30,000,000	38,996.95 Member	Buy
Total for R186 Bond Future						157	3,436,000,000	2,200,569.78	
12:15:10	R2023	On 05/02/2015			Bond Future	1	300,000	326.07 Member	Buy
12:15:10	R2023	On 05/02/2015			Bond Future	1	300,000	0.00 Client	Sell
Total for R2023 Bond Future						2	600,000	326.07	
Grand Total for all Instruments						165	3,436,780,000	2,246,439.30	