



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 09/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:20:00	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Member	Sell
10:20:00	GOVI	On 07/05/2015		GOVI	1	10,000	4,911.41	Client	Buy
10:20:10	GOVI	On 07/05/2015		GOVI	1	20,000	0.00	Client	Sell
10:20:10	GOVI	On 07/05/2015		GOVI	1	20,000	9,827.32	Member	Buy
11:56:46	GOVI	On 07/05/2015		GOVI	1	20,000	0.00	Member	Sell
11:56:46	GOVI	On 07/05/2015		GOVI	1	20,000	9,827.32	Client	Buy
Total for GOVI GOVI					6	100,000	24,566.05		
9:24:35	R186	On 07/05/2015		Bond Future	1	3,000,000	0.00	Member	Sell
9:24:36	R186	On 07/05/2015		Bond Future	1	3,000,000	3,695.14	Client	Buy
14:41:04	R186	On 07/05/2015		Bond Future	1	20,200,000	24,877.27	Member	Buy
14:41:04	R186	On 07/05/2015		Bond Future	1	5,000,000	6,215.41	Member	Buy
14:41:04	R186	On 07/05/2015		Bond Future	1	20,200,000	0.00	Member	Sell
14:41:04	R186	On 07/05/2015		Bond Future	1	5,000,000	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						6	56,400,000	34,787.81		
12:04:18	R2030	On 07/05/2015			Bond Future	1	10,500,000	10,445.07	Member	Buy
12:04:18	R2030	On 07/05/2015			Bond Future	1	7,000,000	0.00	Member	Sell
14:53:44	R2030	On 07/05/2015			Bond Future	1	7,000,000	6,963.38	Member	Buy
14:53:44	R2030	On 07/05/2015			Bond Future	1	3,500,000	0.00	Client	Sell
14:53:44	R2030	On 07/05/2015			Bond Future	1	7,000,000	0.00	Client	Sell
14:53:44	R2030	On 07/05/2015			Bond Future	1	3,500,000	0.00	Member	Sell
14:53:44	R2030	On 07/05/2015			Bond Future	1	3,500,000	3,481.69	Member	Buy
Total for R2030 Bond Future						7	42,000,000	20,890.14		
11:46:08	R2048	On 07/05/2015			Bond Future	1	5,000,000	5,192.69	Member	Buy
11:46:08	R2048	On 07/05/2015			Bond Future	1	115,000,000	0.00	Member	Sell
13:01:02	R2048	On 07/05/2015			Bond Future	1	12,000,000	0.00	Member	Sell
13:01:02	R2048	On 07/05/2015			Bond Future	1	18,000,000	0.00	Member	Sell
13:01:02	R2048	On 07/05/2015			Bond Future	1	40,000,000	41,541.54	Client	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	20,000,000	0.00	Member	Sell
13:01:02	R2048	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
13:01:02	R2048	On 07/05/2015			Bond Future	1	20,000,000	20,770.77	Client	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	18,000,000	18,693.69	Member	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	12,000,000	12,462.46	Member	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	40,000,000	0.00	Member	Sell
13:01:02	R2048	On 07/05/2015			Bond Future	1	20,000,000	0.00	Member	Sell
13:01:02	R2048	On 07/05/2015			Bond Future	1	12,000,000	12,462.46	Client	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	18,000,000	18,693.69	Client	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	5,000,000	5,192.69	Client	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	40,000,000	41,541.54	Member	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	20,000,000	20,770.77	Member	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	20,000,000	20,770.77	Member	Buy
13:01:02	R2048	On 07/05/2015			Bond Future	1	20,000,000	20,770.77	Client	Buy
Total for R2048 Bond Future						19	460,000,000	238,863.88		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:20:54	R207	On 04/02/2016	7.27	Call	Bond Future	1	4,300,000	0.78 Client	Buy
15:20:54	R207	On 04/02/2016	7.27	Call	Bond Future	1	4,300,000	0.00 Member	Sell
Total for R207 Bond Future						2	8,600,000	0.78	
10:01:28	R208	On 07/05/2015			Bond Future	1	200,000	194.34 Member	Buy
10:01:28	R208	On 07/05/2015			Bond Future	1	200,000	0.00 Client	Sell
Total for R208 Bond Future						2	400,000	194.34	
12:29:51	R209	On 07/05/2015			Bond Future	1	400,000	0.00 Member	Sell
12:29:51	R209	On 07/05/2015			Bond Future	1	400,000	316.59 Client	Buy
Total for R209 Bond Future						2	800,000	316.59	
Grand Total for all Instruments						44	568,300,000	319,619.59	