



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 10/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
14:31:51	ALBI	On 07/05/2015		Index Future	1	20,000	10,097.76 Client	Buy
14:31:51	ALBI	On 07/05/2015		Index Future	1	20,000	0.00 Client	Sell
15:30:18	ALBI	On 06/08/2015		Index Future	1	20,000	10,251.92 Member	Buy
15:30:18	ALBI	On 06/08/2015		Index Future	1	20,000	0.00 Client	Sell
Total for ALBI Index Future					4	80,000	20,349.68	
16:17:05	GOVI	On 07/05/2015		GOVI	1	250,000	0.00 Client	Sell
16:17:05	GOVI	On 07/05/2015		GOVI	1	100,000	50,252.00 Member	Buy
16:22:01	GOVI	On 07/05/2015		GOVI	1	150,000	75,378.00 Member	Buy
16:22:01	GOVI	On 07/05/2015		GOVI	1	100,000	50,252.00 Client	Buy
16:22:01	GOVI	On 07/05/2015		GOVI	1	150,000	75,378.00 Client	Buy
16:22:01	GOVI	On 07/05/2015		GOVI	1	150,000	0.00 Member	Sell
16:22:01	GOVI	On 07/05/2015		GOVI	1	100,000	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 GOVI GOVI						7	1,000,000	251,260.00		
9:03:39	R186	On 07/05/2015			Bond Future	1	50,000,000	0.00	Member	Sell
9:03:39	R186	On 07/05/2015			Bond Future	1	50,000,000	64,783.53	Member	Buy
9:42:47	R186	On 07/05/2015			Bond Future	1	15,000,000	19,071.10	Member	Buy
9:42:47	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
9:48:21	R186	On 07/05/2015			Bond Future	1	100,000	127.14	Member	Buy
9:48:21	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
10:17:24	R186	On 07/05/2015			Bond Future	1	76,600,000	0.00	Member	Sell
10:17:24	R186	On 07/05/2015			Bond Future	1	85,100,000	107,602.23	Member	Buy
10:58:59	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
10:58:59	R186	On 07/05/2015			Bond Future	1	5,000,000	6,336.71	Client	Buy
13:56:01	R186	On 07/05/2015			Bond Future	1	105,400,000	133,052.23	Member	Buy
13:56:01	R186	On 07/05/2015			Bond Future	1	397,500,000	0.00	Member	Sell
14:00:23	R186	On 07/05/2015			Bond Future	1	2,800,000	0.00	Member	Sell
14:00:23	R186	On 07/05/2015			Bond Future	1	2,800,000	0.00	Client	Sell
14:00:23	R186	On 07/05/2015			Bond Future	1	2,800,000	3,540.38	Member	Buy
14:00:24	R186	On 07/05/2015			Bond Future	1	76,600,000	0.00	Client	Sell
14:00:24	R186	On 07/05/2015			Bond Future	1	5,700,000	0.00	Client	Sell
14:00:24	R186	On 07/05/2015			Bond Future	1	76,600,000	96,854.65	Member	Buy
14:00:24	R186	On 07/05/2015			Bond Future	1	5,700,000	0.00	Member	Sell
14:00:24	R186	On 07/05/2015			Bond Future	1	5,700,000	7,207.20	Member	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	53,300,000	0.00	Member	Sell
14:17:15	R186	On 07/05/2015			Bond Future	1	23,000,000	0.00	Member	Sell
14:17:15	R186	On 07/05/2015			Bond Future	1	47,600,000	60,088.10	Client	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	23,000,000	29,034.17	Client	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	105,400,000	0.00	Member	Sell
14:17:15	R186	On 07/05/2015			Bond Future	1	105,400,000	133,052.23	Client	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	24,700,000	31,180.17	Client	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	53,300,000	67,283.53	Client	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	24,700,000	0.00	Member	Sell
14:17:15	R186	On 07/05/2015			Bond Future	1	105,400,000	133,052.23	Member	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	105,400,000	0.00	Member	Sell
14:17:15	R186	On 07/05/2015			Bond Future	1	14,500,000	18,304.15	Member	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	14,500,000	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
14:17:15	R186	On 07/05/2015			Bond Future	1	53,300,000	67,283.53	Member	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	24,700,000	31,180.17	Member	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	23,000,000	29,034.17	Member	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	23,600,000	29,791.58	Member	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	47,600,000	60,088.10	Member	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	23,600,000	0.00	Member	Sell
14:17:15	R186	On 07/05/2015			Bond Future	1	23,600,000	29,791.58	Client	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	105,400,000	133,052.23	Client	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	14,500,000	18,304.15	Client	Buy
14:17:15	R186	On 07/05/2015			Bond Future	1	47,600,000	0.00	Member	Sell
16:38:06	R186	On 07/05/2015			Bond Future	1	300,000	378.07	Member	Buy
16:38:06	R186	On 07/05/2015			Bond Future	1	300,000	0.00	Client	Sell
16:51:22	R186	On 07/05/2015			Bond Future	1	5,000,000	6,368.17	Member	Buy
16:51:22	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
17:02:48	R186	On 07/05/2015			Bond Future	1	500,000	635.72	Client	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	5,000,000	6,357.18	Client	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	900,000	1,144.29	Member	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
17:02:48	R186	On 07/05/2015			Bond Future	1	5,000,000	6,357.18	Member	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	500,000	635.72	Member	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	2,500,000	3,178.59	Member	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	5,000,000	6,357.18	Member	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	1,000,000	1,271.44	Member	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
17:02:48	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
17:02:48	R186	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
17:02:48	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
17:02:48	R186	On 07/05/2015			Bond Future	1	1,000,000	1,271.44	Client	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	2,500,000	3,178.59	Client	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	5,000,000	6,357.18	Client	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	100,000	127.14	Client	Buy
17:02:48	R186	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
17:02:48	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
17:02:48	R186	On 07/05/2015			Bond Future	1	900,000	1,144.29	Client	Buy
17:03:09	R186	On 07/05/2015			Bond Future	1	50,000,000	0.00	Client	Sell
17:03:09	R186	On 07/05/2015			Bond Future	1	50,000,000	64,783.53	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:11:38	R186	On 07/05/2015			Bond Future	1	50,000,000	0.00	Member	Sell
17:11:38	R186	On 07/05/2015			Bond Future	1	50,000,000	63,759.21	Member	Buy
17:25:29	R186	On 07/05/2015			Bond Future	1	10,000,000	12,646.34	Member	Buy
17:25:39	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future						73	2,361,000,000	1,495,046.52		
15:44:05	R2048	On 06/08/2015			Bond Future	1	53,200,000	57,764.60	Member	Buy
15:44:05	R2048	On 06/08/2015			Bond Future	1	53,200,000	0.00	Client	Sell
Total for R2048 Bond Future						2	106,400,000	57,764.60		
16:38:06	R208	On 07/05/2015			Bond Future	1	500,000	493.42	Member	Buy
16:38:06	R208	On 07/05/2015			Bond Future	1	500,000	0.00	Client	Sell
Total for R208 Bond Future						2	1,000,000	493.42		
16:38:06	R209	On 07/05/2015			Bond Future	1	42,100,000	34,233.23	Member	Buy
16:38:06	R209	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
16:52:20	R209	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
16:52:20	R209	On 07/05/2015			Bond Future	1	38,300,000	0.00	Member	Sell
16:52:20	R209	On 07/05/2015			Bond Future	1	2,800,000	0.00	Client	Sell
16:52:20	R209	On 07/05/2015			Bond Future	1	400,000	0.00	Client	Sell
16:52:20	R209	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
16:52:20	R209	On 07/05/2015			Bond Future	1	2,800,000	0.00	Member	Sell
16:52:20	R209	On 07/05/2015			Bond Future	1	400,000	325.26	Member	Buy
16:52:20	R209	On 07/05/2015			Bond Future	1	100,000	81.31	Member	Buy
16:52:20	R209	On 07/05/2015			Bond Future	1	38,300,000	31,143.29	Member	Buy
16:52:20	R209	On 07/05/2015			Bond Future	1	500,000	406.57	Member	Buy
16:52:20	R209	On 07/05/2015			Bond Future	1	2,800,000	2,276.79	Member	Buy
16:52:20	R209	On 07/05/2015			Bond Future	1	500,000	0.00	Client	Sell
16:52:20	R209	On 07/05/2015			Bond Future	1	38,300,000	0.00	Client	Sell
16:52:20	R209	On 07/05/2015			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
Total for R209 Bond Future						16	168,400,000	68,466.46		
7:57:51	R214	On 04/02/2016			Bond Future	1	3,500,000	0.00	Client	Sell
7:57:51	R214	On 04/02/2016			Bond Future	1	3,500,000	3,047.42	Client	Buy
Total for R214 Bond Future						2	7,000,000	3,047.42		
Grand Total for all Instruments						106	2,644,880,000	1,896,428.09		