



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 27/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
8:48:29	R186	On 07/05/2015		Bond Future	1	20,000,000	0.00	Member	Sell
8:48:29	R186	On 07/05/2015		Bond Future	1	20,000,000	25,144.08	Member	Buy
9:07:16	R186	On 07/05/2015		Bond Future	1	20,000,000	0.00	Client	Sell
9:07:16	R186	On 07/05/2015		Bond Future	1	20,000,000	25,143.47	Member	Buy
12:20:49	R186	On 07/05/2015		Bond Future	1	9,100,000	0.00	Client	Sell
12:20:49	R186	On 07/05/2015		Bond Future	1	9,100,000	11,278.39	Member	Buy
15:39:56	R186	On 07/05/2015		Bond Future	1	10,000,000	12,392.97	Member	Buy
15:39:56	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
15:52:50	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
15:52:50	R186	On 07/05/2015		Bond Future	1	10,000,000	12,392.97	Client	Buy
Total for R186 Bond Future					10	138,200,000	86,351.88		
11:38:02	R209	On 07/05/2015		Bond Future	1	20,000,000	15,899.33	Member	Buy
11:38:02	R209	On 07/05/2015		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
11:40:27	R209	On 07/05/2015			Bond Future	1	20,000,000	0.00 Member	Sell
11:40:27	R209	On 07/05/2015			Bond Future	1	20,000,000	15,899.33 Client	Buy
Total for R209 Bond Future						4	80,000,000	31,798.66	
Grand Total for all Instruments						14	218,200,000	118,150.54	