



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 31/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:46:14	ALBI	On 07/05/2015		Index Future	1	130,000	64,659.40	Client	Buy
16:46:14	ALBI	On 07/05/2015		Index Future	1	130,000	0.00	Member	Sell
Total for ALBI Index Future					2	260,000	64,659.40		
8:23:39	R186	On 07/05/2015		Bond Future	1	10,000,000	12,336.09	Member	Buy
8:23:39	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
8:28:57	R186	On 07/05/2015		Bond Future	1	10,000,000	12,336.39	Client	Buy
8:28:57	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
12:40:50	R186	On 07/05/2015		Bond Future	1	5,000,000	6,156.71	Member	Buy
12:40:50	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
12:45:58	R186	On 07/05/2015		Bond Future	1	5,000,000	6,156.86	Member	Buy
12:45:58	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
13:57:37	R186	On 07/05/2015		Bond Future	1	5,000,000	6,156.86	Client	Buy
13:57:37	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
14:05:04	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
14:05:04	R186	On 07/05/2015			Bond Future	1	10,000,000	12,323.50	Client	Buy
Total for R186 Bond Future						12	90,000,000	55,466.40		
12:49:39	R2030	On 07/05/2015			Bond Future	1	900,000	897.10	Member	Buy
12:49:39	R2030	On 07/05/2015			Bond Future	1	124,000,000	0.00	Member	Sell
14:10:43	R2030	On 07/05/2015			Bond Future	1	1,200,000	1,196.14	Client	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	400,000	398.71	Member	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
14:10:43	R2030	On 07/05/2015			Bond Future	1	2,100,000	0.00	Member	Sell
14:10:43	R2030	On 07/05/2015			Bond Future	1	4,000,000	3,987.12	Member	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	1,200,000	1,196.14	Member	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	400,000	398.71	Client	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	300,000	299.03	Client	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
14:10:43	R2030	On 07/05/2015			Bond Future	1	3,500,000	0.00	Member	Sell
14:10:43	R2030	On 07/05/2015			Bond Future	1	2,100,000	2,093.24	Client	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	3,500,000	3,488.73	Member	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	2,100,000	2,093.24	Member	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
14:10:43	R2030	On 07/05/2015			Bond Future	1	1,200,000	0.00	Member	Sell
14:10:43	R2030	On 07/05/2015			Bond Future	1	4,000,000	3,987.12	Client	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	300,000	299.03	Member	Buy
14:10:43	R2030	On 07/05/2015			Bond Future	1	3,500,000	3,488.73	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	200,000	199.36	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	1,000,000	996.78	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	700,000	697.75	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	6,900,000	6,877.78	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	700,000	697.75	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	700,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	2,300,000	2,292.59	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	18,700,000	18,639.79	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	3,800,000	3,787.76	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	3,800,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	32,700,000	32,594.71	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	9,900,000	9,868.12	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	6,900,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	6,500,000	6,479.07	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	800,000	797.42	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	2,300,000	2,292.59	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	4,500,000	4,485.51	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	14,600,000	14,552.99	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	1,000,000	996.78	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	700,000	697.75	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	32,700,000	32,594.71	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	9,900,000	9,868.12	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	18,700,000	18,639.79	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	6,900,000	6,877.78	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	14,600,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	700,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	6,500,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	2,300,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	9,900,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	800,000	797.42	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	2,300,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	3,800,000	3,787.76	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	2,300,000	2,292.59	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	4,500,000	4,485.51	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	600,000	598.07	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	3,500,000	3,488.73	Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	32,700,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	1,000,000	996.78	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	3,500,000	3,488.73	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	600,000	598.07	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	600,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	14,600,000	14,552.99	Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	4,500,000	0.00	Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	900,000	897.10	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	700,000	697.75 Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	1,000,000	996.78 Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	200,000	0.00 Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	900,000	897.10 Member	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	900,000	0.00 Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	3,500,000	0.00 Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	18,700,000	0.00 Member	Sell
14:10:44	R2030	On 07/05/2015			Bond Future	1	6,500,000	6,479.07 Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	200,000	199.36 Client	Buy
14:10:44	R2030	On 07/05/2015			Bond Future	1	2,300,000	2,292.59 Client	Buy
14:30:22	R2030	On 07/05/2015			Bond Future	1	900,000	0.00 Member	Sell
14:30:22	R2030	On 07/05/2015			Bond Future	1	900,000	897.10 Client	Buy
Total for R2030 Bond Future						79	496,000,000	247,201.49	
Grand Total for all Instruments						93	586,260,000	367,327.29	