



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 05/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:54:17	ALBI	On 05/02/2015		Index Future	1	40,000	0.00	Client	Sell
12:54:17	ALBI	On 05/02/2015		Index Future	1	20,000	9,671.80	Member	Buy
12:56:00	ALBI	On 05/02/2015		Index Future	1	10,000	4,835.90	Member	Buy
12:56:00	ALBI	On 05/02/2015		Index Future	1	10,000	0.00	Member	Sell
12:56:00	ALBI	On 05/02/2015		Index Future	1	10,000	4,835.90	Member	Buy
12:56:00	ALBI	On 05/02/2015		Index Future	1	10,000	4,835.90	Client	Buy
12:56:00	ALBI	On 05/02/2015		Index Future	1	20,000	9,671.80	Client	Buy
12:56:00	ALBI	On 05/02/2015		Index Future	1	10,000	4,835.90	Client	Buy
12:56:00	ALBI	On 05/02/2015		Index Future	1	20,000	0.00	Member	Sell
12:56:00	ALBI	On 05/02/2015		Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future					10	160,000	38,687.20		
13:13:17	ES33	On 05/02/2015		Bond Future	1	1,800,000	1,556.00	Client	Buy
13:13:17	ES33	On 05/02/2015		Bond Future	1	400,000	345.78	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:13:17	ES33	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
13:13:17	ES33	On 05/02/2015			Bond Future	1	1,800,000	0.00	Member	Sell
13:13:18	ES33	On 05/02/2015			Bond Future	1	16,800,000	0.00	Member	Sell
13:13:18	ES33	On 05/02/2015			Bond Future	1	16,600,000	0.00	Member	Sell
13:13:18	ES33	On 05/02/2015			Bond Future	1	16,600,000	14,349.82	Client	Buy
13:13:18	ES33	On 05/02/2015			Bond Future	1	16,800,000	14,522.70	Client	Buy
Total for ES33 Bond Future						8	71,200,000	30,774.30		
10:30:49	GOVI	On 05/02/2015			GOVI	1	20,000	9,628.00	Member	Buy
10:30:49	GOVI	On 05/02/2015			GOVI	1	20,000	0.00	Member	Sell
10:33:36	GOVI	On 05/02/2015			GOVI	1	20,000	9,632.00	Member	Buy
10:33:36	GOVI	On 05/02/2015			GOVI	1	20,000	0.00	Member	Sell
12:54:11	GOVI	On 05/02/2015			GOVI	1	20,000	9,632.00	Client	Buy
12:54:11	GOVI	On 05/02/2015			GOVI	1	20,000	0.00	Member	Sell
Total for GOVI GOVI						6	120,000	28,892.00		
12:52:23	IGOV	On 05/02/2015			Index Future	1	70,000	0.00	Client	Sell
12:52:23	IGOV	On 05/02/2015			Index Future	1	70,000	15,724.80	Client	Buy
Total for IGOV Index Future						2	140,000	15,724.80		
9:11:38	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
9:11:38	R186	On 07/05/2015			Bond Future	1	100,000	122.22	Client	Buy
Total for R186 Bond Future						2	200,000	122.22		
12:52:23	R2048	On 05/02/2015			Bond Future	1	1,000,000	1,043.50	Member	Buy
12:52:23	R2048	On 05/02/2015			Bond Future	1	11,000,000	0.00	Client	Sell
12:55:34	R2048	On 05/02/2015			Bond Future	1	1,200,000	0.00	Member	Sell
12:55:34	R2048	On 05/02/2015			Bond Future	1	1,000,000	1,043.50	Client	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	3,000,000	3,130.50	Member	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	1,200,000	1,252.20	Member	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	1,200,000	1,252.20	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
12:55:34	R2048	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
12:55:34	R2048	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
12:55:34	R2048	On 05/02/2015			Bond Future	1	1,000,000	1,043.50	Client	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	800,000	834.80	Client	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	3,000,000	3,130.50	Client	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	4,000,000	4,174.00	Client	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	1,000,000	1,043.50	Member	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	800,000	834.80	Member	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	4,000,000	4,174.00	Member	Buy
12:55:34	R2048	On 05/02/2015			Bond Future	1	4,000,000	0.00	Member	Sell
12:55:34	R2048	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
12:55:34	R2048	On 05/02/2015			Bond Future	1	3,000,000	0.00	Member	Sell
Total for R2048 Bond Future						19	44,000,000	22,957.00		
15:36:44	R207	On 05/02/2015			Bond Future	1	10,000,000	9,989.85	Member	Buy
15:36:44	R207	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
15:47:17	R207	On 05/02/2015			Bond Future	1	10,000,000	9,989.88	Member	Buy
15:47:17	R207	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R207 Bond Future						4	40,000,000	19,979.73		
12:26:56	R209	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
12:26:56	R209	On 05/02/2015			Bond Future	1	10,000,000	8,023.39	Member	Buy
Total for R209 Bond Future						2	20,000,000	8,023.39		
Grand Total for all Instruments						53	175,820,000	165,160.64		