



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 20/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:20:02	ALBI	On 06/08/2015		Index Future	1	60,000	30,789.90	Member	Buy
12:20:02	ALBI	On 06/08/2015		Index Future	1	60,000	0.00	Member	Sell
13:25:17	ALBI	On 06/08/2015		Index Future	1	60,000	0.00	Member	Sell
13:25:17	ALBI	On 06/08/2015		Index Future	1	60,000	30,789.90	Client	Buy
16:51:22	ALBI	On 07/05/2015		Index Future	1	300,000	151,306.20	Member	Buy
16:51:22	ALBI	On 07/05/2015		Index Future	1	300,000	0.00	Member	Sell
17:13:57	ALBI	On 07/05/2015		Index Future	1	300,000	151,351.20	Client	Buy
17:13:57	ALBI	On 07/05/2015		Index Future	1	300,000	0.00	Member	Sell
Total for ALBI Index Future					8	1,440,000	364,237.20		
9:04:34	R186	On 07/05/2015		Bond Future	1	1,000,000	1,254.76	Member	Buy
9:04:34	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Client	Sell
15:54:19	R186	On 07/05/2015		Bond Future	1	20,000,000	24,957.40	Member	Buy
15:54:19	R186	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 R(000's)	Trade Type	Buy/Sell
Total for R186 Bond Future						4	42,000,000	26,212.16		
11:54:55	R2048	On 07/05/2015			Bond Future	1	136,000,000	0.00	Member	Sell
11:54:55	R2048	On 07/05/2015			Bond Future	1	15,000,000	15,999.93	Member	Buy
12:02:21	R2048	On 07/05/2015			Bond Future	1	9,000,000	9,599.96	Member	Buy
12:02:21	R2048	On 07/05/2015			Bond Future	1	9,000,000	0.00	Member	Sell
12:02:21	R2048	On 07/05/2015			Bond Future	1	100,000,000	106,666.22	Member	Buy
12:02:21	R2048	On 07/05/2015			Bond Future	1	100,000,000	0.00	Member	Sell
12:02:21	R2048	On 07/05/2015			Bond Future	1	100,000,000	106,666.22	Client	Buy
12:02:21	R2048	On 07/05/2015			Bond Future	1	9,000,000	9,599.96	Client	Buy
12:02:22	R2048	On 07/05/2015			Bond Future	1	15,000,000	15,999.93	Client	Buy
12:02:22	R2048	On 07/05/2015			Bond Future	1	4,000,000	4,266.65	Client	Buy
12:02:22	R2048	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
12:02:22	R2048	On 07/05/2015			Bond Future	1	3,000,000	3,199.99	Member	Buy
12:02:22	R2048	On 07/05/2015			Bond Future	1	3,000,000	0.00	Member	Sell
12:02:22	R2048	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
12:02:22	R2048	On 07/05/2015			Bond Future	1	5,000,000	5,333.31	Member	Buy
12:02:22	R2048	On 07/05/2015			Bond Future	1	4,000,000	4,266.65	Member	Buy
12:02:22	R2048	On 07/05/2015			Bond Future	1	3,000,000	3,199.99	Client	Buy
12:02:22	R2048	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
12:02:22	R2048	On 07/05/2015			Bond Future	1	5,000,000	5,333.31	Client	Buy
Total for R2048 Bond Future						19	544,000,000	290,132.12		
11:39:42	R208	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
11:39:42	R208	On 07/05/2015			Bond Future	1	100,000	98.96	Client	Buy
12:06:34	R208	On 07/05/2015			Bond Future	1	75,000,000	74,064.17	Member	Buy
12:06:34	R208	On 07/05/2015			Bond Future	1	75,000,000	0.00	Member	Sell
12:09:18	R208	On 07/05/2015			Bond Future	1	75,000,000	0.00	Client	Sell
12:09:18	R208	On 07/05/2015			Bond Future	1	75,000,000	74,064.17	Member	Buy
Total for R208 Bond Future						6	300,200,000	148,227.31		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					37	887,640,000	828,808.79	