



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 27/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:09:49	GOVI	On 07/05/2015		GOVI	1	20,000	0.00	Client	Sell
11:09:49	GOVI	On 07/05/2015		GOVI	1	20,000	10,051.88	Client	Buy
Total for GOVI GOVI					2	40,000	10,051.88		
15:54:31	I2038	On 07/05/2015		Bond Future	1	900,000	1,138.38	Member	Buy
15:54:31	I2038	On 07/05/2015		Bond Future	1	78,500,000	0.00	Member	Sell
16:08:22	I2038	On 07/05/2015		Bond Future	1	9,100,000	0.00	Member	Sell
16:08:22	I2038	On 07/05/2015		Bond Future	1	6,400,000	8,095.17	Client	Buy
16:08:22	I2038	On 07/05/2015		Bond Future	1	9,100,000	11,510.32	Client	Buy
16:08:22	I2038	On 07/05/2015		Bond Future	1	6,400,000	0.00	Member	Sell
16:08:22	I2038	On 07/05/2015		Bond Future	1	5,600,000	7,083.27	Client	Buy
16:08:22	I2038	On 07/05/2015		Bond Future	1	7,400,000	9,360.04	Client	Buy
16:08:22	I2038	On 07/05/2015		Bond Future	1	9,700,000	12,269.24	Member	Buy
16:08:22	I2038	On 07/05/2015		Bond Future	1	9,700,000	12,269.24	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:08:22	I2038	On 07/05/2015			Bond Future	1	21,800,000	27,574.17	Member	Buy
16:08:22	I2038	On 07/05/2015			Bond Future	1	21,800,000	0.00	Member	Sell
16:08:22	I2038	On 07/05/2015			Bond Future	1	21,800,000	27,574.17	Client	Buy
16:08:22	I2038	On 07/05/2015			Bond Future	1	9,700,000	0.00	Member	Sell
16:08:22	I2038	On 07/05/2015			Bond Future	1	5,600,000	0.00	Member	Sell
16:08:22	I2038	On 07/05/2015			Bond Future	1	7,400,000	0.00	Member	Sell
16:08:22	I2038	On 07/05/2015			Bond Future	1	5,600,000	7,083.27	Member	Buy
16:08:22	I2038	On 07/05/2015			Bond Future	1	4,900,000	6,197.86	Member	Buy
16:08:22	I2038	On 07/05/2015			Bond Future	1	9,100,000	11,510.32	Member	Buy
16:08:22	I2038	On 07/05/2015			Bond Future	1	7,400,000	9,360.04	Member	Buy
16:08:22	I2038	On 07/05/2015			Bond Future	1	6,400,000	8,095.17	Member	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	1,200,000	1,517.84	Member	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	1,200,000	0.00	Member	Sell
16:08:23	I2038	On 07/05/2015			Bond Future	1	3,500,000	4,427.05	Member	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	3,300,000	4,174.07	Member	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	3,300,000	4,174.07	Member	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	4,900,000	0.00	Member	Sell
16:08:23	I2038	On 07/05/2015			Bond Future	1	1,400,000	1,770.82	Client	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	3,500,000	4,427.05	Client	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	3,300,000	4,174.07	Client	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	3,300,000	0.00	Member	Sell
16:08:23	I2038	On 07/05/2015			Bond Future	1	1,400,000	0.00	Member	Sell
16:08:23	I2038	On 07/05/2015			Bond Future	1	3,500,000	0.00	Member	Sell
16:08:23	I2038	On 07/05/2015			Bond Future	1	3,300,000	4,174.07	Client	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	3,300,000	0.00	Member	Sell
16:08:23	I2038	On 07/05/2015			Bond Future	1	1,200,000	1,517.84	Client	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	900,000	1,138.38	Client	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	1,400,000	1,770.82	Member	Buy
16:08:23	I2038	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
16:08:23	I2038	On 07/05/2015			Bond Future	1	4,900,000	6,197.86	Client	Buy
Total for I2038 Bond Future						40	314,000,000	198,584.59		
11:09:49	IGOV	On 07/05/2015			Index Future	1	50,000	0.00	Client	Sell
11:09:49	IGOV	On 07/05/2015			Index Future	1	50,000	11,284.70	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
Total for IGOV Index Future						2	100,000	11,284.70		
14:38:33	R186	On 07/05/2015			Bond Future	1	5,000,000	6,323.07	Member	Buy
14:38:33	R186	On 07/05/2015			Bond Future	1	15,000,000	18,948.21	Member	Buy
14:38:33	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00	Member	Sell
14:41:54	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00	Client	Sell
14:41:54	R186	On 07/05/2015			Bond Future	1	20,000,000	25,270.67	Member	Buy
14:57:54	R186	On 07/05/2015			Bond Future	1	600,000	752.56	Member	Buy
14:57:54	R186	On 07/05/2015			Bond Future	1	600,000	0.00	Member	Sell
15:43:35	R186	On 07/05/2015			Bond Future	1	600,000	752.56	Client	Buy
15:43:35	R186	On 07/05/2015			Bond Future	1	600,000	0.00	Member	Sell
16:44:52	R186	On 07/05/2015			Bond Future	1	1,000,000	1,256.15	Member	Buy
16:44:52	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R186 Bond Future						11	84,400,000	53,303.23		
11:12:23	R197	On 07/05/2015			Bond Future	1	18,300,000	0.00	Member	Sell
11:12:23	R197	On 07/05/2015			Bond Future	1	18,300,000	52,735.36	Client	Buy
Total for R197 Bond Future						2	36,600,000	52,735.36		
9:54:15	R2048	On 07/05/2015			Bond Future	1	25,000,000	26,841.17	Member	Buy
9:54:15	R2048	On 07/05/2015			Bond Future	1	37,000,000	0.00	Member	Sell
10:24:03	R2048	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
10:24:03	R2048	On 07/05/2015			Bond Future	1	25,000,000	26,841.17	Client	Buy
10:24:03	R2048	On 07/05/2015			Bond Future	1	10,000,000	10,736.47	Member	Buy
10:24:03	R2048	On 07/05/2015			Bond Future	1	2,000,000	2,147.29	Member	Buy
10:24:03	R2048	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
10:24:03	R2048	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
10:24:03	R2048	On 07/05/2015			Bond Future	1	10,000,000	10,736.47	Client	Buy
10:24:03	R2048	On 07/05/2015			Bond Future	1	2,000,000	2,147.29	Client	Buy
14:57:54	R2048	On 07/05/2015			Bond Future	1	500,000	532.77	Member	Buy
14:57:54	R2048	On 07/05/2015			Bond Future	1	6,500,000	0.00	Member	Sell
14:57:54	R2048	On 07/05/2015			Bond Future	1	6,500,000	6,926.05	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
14:57:54	R2048	On 07/05/2015			Bond Future	1	1,300,000	0.00	Member	Sell
15:49:39	R2048	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
15:49:39	R2048	On 07/05/2015			Bond Future	1	800,000	852.44	Member	Buy
15:49:39	R2048	On 07/05/2015			Bond Future	1	800,000	852.44	Client	Buy
15:49:40	R2048	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
15:49:40	R2048	On 07/05/2015			Bond Future	1	500,000	532.77	Client	Buy
15:52:13	R2048	On 07/05/2015			Bond Future	1	6,500,000	6,926.05	Member	Buy
15:52:13	R2048	On 07/05/2015			Bond Future	1	6,500,000	0.00	Client	Sell
Total for R2048 Bond Future						21	179,200,000	96,072.39		
15:04:15	R207	On 07/05/2015			Bond Future	1	1,100,000	0.00	Member	Sell
15:04:15	R207	On 07/05/2015			Bond Future	1	1,100,000	1,131.72	Member	Buy
15:42:39	R207	On 07/05/2015			Bond Future	1	1,100,000	1,131.72	Member	Buy
15:42:39	R207	On 07/05/2015			Bond Future	1	1,100,000	0.00	Client	Sell
Total for R207 Bond Future						4	4,400,000	2,263.44		
10:11:21	R208	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
10:11:21	R208	On 07/05/2015			Bond Future	1	100,000	99.08	Client	Buy
10:58:48	R208	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
10:58:48	R208	On 07/05/2015			Bond Future	1	100,000	98.98	Client	Buy
Total for R208 Bond Future						4	400,000	198.05		
11:12:23	R210	On 07/05/2015			Bond Future	1	24,600,000	0.00	Member	Sell
11:12:23	R210	On 07/05/2015			Bond Future	1	24,600,000	42,983.70	Client	Buy
Total for R210 Bond Future						2	49,200,000	42,983.70		
Grand Total for all Instruments						88	668,340,000	467,477.34		