



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 08/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:06:28	R186	On 07/05/2015		Bond Future	1	10,000,000	12,578.76	Member	Buy
9:06:28	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
9:25:44	R186	On 07/05/2015		Bond Future	1	4,000,000	0.00	Member	Sell
9:25:44	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Member	Sell
9:25:44	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
9:25:44	R186	On 07/05/2015		Bond Future	1	1,000,000	1,257.96	Client	Buy
9:25:44	R186	On 07/05/2015		Bond Future	1	5,000,000	6,289.82	Client	Buy
9:25:44	R186	On 07/05/2015		Bond Future	1	4,000,000	5,031.85	Client	Buy
9:45:50	R186	On 07/05/2015		Bond Future	1	40,000,000	49,654.51	Client	Buy
9:45:50	R186	On 07/05/2015		Bond Future	1	40,000,000	0.00	Member	Sell
10:12:18	R186	On 07/05/2015		Bond Future	1	40,000,000	0.00	Client	Sell
10:12:18	R186	On 07/05/2015		Bond Future	1	40,000,000	49,878.31	Member	Buy
12:28:42	R186	On 07/05/2015		Bond Future	1	10,000,000	12,597.73	Member	Buy
12:28:42	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
13:04:25	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
13:04:25	R186	On 07/05/2015		Bond Future	1	1,000,000	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
13:04:25	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
13:04:25	R186	On 07/05/2015			Bond Future	1	5,000,000	6,299.30	Client	Buy
13:04:25	R186	On 07/05/2015			Bond Future	1	4,000,000	5,039.44	Client	Buy
13:04:25	R186	On 07/05/2015			Bond Future	1	1,000,000	1,259.86	Client	Buy
Total for R186 Bond Future						20	240,000,000	149,887.56		
11:15:11	R202	On 07/05/2015			Bond Future	1	60,400,000	145,314.55	Member	Buy
11:15:11	R202	On 07/05/2015			Bond Future	1	60,400,000	0.00	Member	Sell
11:15:11	R202	On 07/05/2015			Bond Future	1	60,400,000	145,477.63	Client	Buy
11:15:11	R202	On 07/05/2015			Bond Future	1	60,400,000	0.00	Client	Sell
Total for R202 Bond Future						4	241,600,000	290,792.18		
9:21:09	R207	On 07/05/2015			Bond Future	1	618,200,000	634,488.58	Member	Buy
9:21:09	R207	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	23,600,000	24,221.82	Member	Buy
16:44:56	R207	On 07/05/2015			Bond Future	1	266,000,000	0.00	Member	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	43,500,000	0.00	Member	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	21,600,000	0.00	Member	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	40,000,000	0.00	Client	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	43,500,000	44,646.16	Member	Buy
16:44:56	R207	On 07/05/2015			Bond Future	1	21,600,000	22,169.13	Member	Buy
16:44:56	R207	On 07/05/2015			Bond Future	1	23,600,000	0.00	Client	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	40,000,000	41,053.94	Member	Buy
16:44:56	R207	On 07/05/2015			Bond Future	1	266,000,000	0.00	Client	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	41,400,000	0.00	Client	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	25,700,000	0.00	Client	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	43,500,000	0.00	Client	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	21,600,000	0.00	Client	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	22,300,000	0.00	Member	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	41,400,000	0.00	Member	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	40,000,000	0.00	Member	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	25,700,000	0.00	Member	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	266,000,000	273,008.67	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	22,300,000	22,887.57	Member	Buy
16:44:56	R207	On 07/05/2015			Bond Future	1	41,400,000	42,490.82	Member	Buy
16:44:56	R207	On 07/05/2015			Bond Future	1	25,700,000	26,377.15	Member	Buy
16:44:56	R207	On 07/05/2015			Bond Future	1	22,300,000	0.00	Client	Sell
16:44:56	R207	On 07/05/2015			Bond Future	1	23,600,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	12,700,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	20,900,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	20,500,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	9,300,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	1,400,000	1,436.89	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	11,500,000	11,803.01	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	20,900,000	21,450.68	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	5,700,000	5,850.19	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	11,500,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	1,900,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	2,900,000	2,976.41	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	1,400,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	400,000	410.54	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	20,500,000	21,040.14	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	20,900,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	17,800,000	18,269.00	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	12,700,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	2,900,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	20,500,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	17,800,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	5,700,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	1,900,000	1,950.06	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	5,700,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	3,900,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	11,500,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	9,300,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	18,100,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	17,800,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	7,100,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	2,900,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	1,900,000	0.00	Member	Sell

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16:44:57	R207	On 07/05/2015			Bond Future	1	1,400,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	7,100,000	0.00	Member	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	7,100,000	7,287.07	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	400,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	18,100,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	3,900,000	0.00	Client	Sell
16:44:57	R207	On 07/05/2015			Bond Future	1	3,900,000	4,002.76	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	9,300,000	9,545.04	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	18,100,000	18,576.91	Member	Buy
16:44:57	R207	On 07/05/2015			Bond Future	1	12,700,000	13,034.62	Member	Buy
Total for R207 Bond Future						67	2,472,800,000	1,268,977.16		
16:22:20	R208	On 07/05/2015			Bond Future	1	144,000,000	142,023.70	Member	Buy
16:22:20	R208	On 07/05/2015			Bond Future	1	71,200,000	0.00	Member	Sell
16:32:58	R208	On 07/05/2015			Bond Future	1	24,100,000	0.00	Client	Sell
16:32:58	R208	On 07/05/2015			Bond Future	1	48,700,000	0.00	Client	Sell
16:32:58	R208	On 07/05/2015			Bond Future	1	48,700,000	0.00	Member	Sell
16:32:58	R208	On 07/05/2015			Bond Future	1	24,100,000	0.00	Member	Sell
16:32:58	R208	On 07/05/2015			Bond Future	1	24,100,000	23,769.24	Member	Buy
16:32:58	R208	On 07/05/2015			Bond Future	1	48,700,000	48,031.63	Member	Buy
16:32:58	R208	On 07/05/2015			Bond Future	1	71,200,000	0.00	Client	Sell
16:32:58	R208	On 07/05/2015			Bond Future	1	71,200,000	70,222.83	Member	Buy
Total for R208 Bond Future						10	576,000,000	284,047.40		
14:37:02	R209	On 07/05/2015			Bond Future	1	80,000,000	0.00	Member	Sell
14:37:02	R209	On 07/05/2015			Bond Future	1	80,000,000	65,534.46	Member	Buy
Total for R209 Bond Future						2	160,000,000	65,534.46		
Grand Total for all Instruments						103	3,690,400,000	2,059,238.75		