



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 05/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:16:13	AL37	On 07/05/2015		Index Future	1	30,000	13,644.69	Client	Buy
11:16:13	AL37	On 07/05/2015		Index Future	1	30,000	0.00	Client	Sell
11:16:13	AL37	On 07/05/2015		Index Future	1	30,000	13,790.49	Member	Buy
11:16:13	AL37	On 07/05/2015		Index Future	1	30,000	0.00	Member	Sell
Total for AL37 Index Future					4	120,000	27,435.18		
9:33:38	R186	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
9:33:38	R186	On 07/05/2015		Bond Future	1	25,000,000	31,119.87	Member	Buy
9:53:46	R186	On 07/05/2015		Bond Future	1	10,200,000	12,705.71	Member	Buy
9:53:46	R186	On 07/05/2015		Bond Future	1	10,200,000	0.00	Member	Sell
10:20:33	R186	On 07/05/2015		Bond Future	1	800,000	1,002.09	Member	Buy
10:20:33	R186	On 07/05/2015		Bond Future	1	20,000,000	0.00	Member	Sell
10:56:03	R186	On 07/05/2015		Bond Future	1	25,000,000	31,119.87	Member	Buy
10:56:03	R186	On 07/05/2015		Bond Future	1	10,300,000	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
12:54:04	R186	On 07/05/2015			Bond Future	1	100,000	125.26	Member	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	3,200,000	4,008.36	Member	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	900,000	1,127.35	Member	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
12:54:04	R186	On 07/05/2015			Bond Future	1	5,000,000	6,263.06	Client	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
12:54:04	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
12:54:04	R186	On 07/05/2015			Bond Future	1	5,000,000	6,263.06	Member	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	5,000,000	6,263.06	Member	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	5,000,000	6,263.06	Member	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	5,000,000	6,263.06	Client	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	900,000	1,127.35	Client	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	3,200,000	0.00	Member	Sell
12:54:04	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
12:54:04	R186	On 07/05/2015			Bond Future	1	100,000	125.26	Client	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	3,200,000	4,008.36	Client	Buy
12:54:04	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
12:54:04	R186	On 07/05/2015			Bond Future	1	5,000,000	6,263.06	Client	Buy
12:54:05	R186	On 07/05/2015			Bond Future	1	800,000	1,002.09	Client	Buy
12:54:05	R186	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
12:56:46	R186	On 07/05/2015			Bond Future	1	5,400,000	0.00	Client	Sell
12:56:46	R186	On 07/05/2015			Bond Future	1	5,400,000	6,721.89	Member	Buy
12:56:46	R186	On 07/05/2015			Bond Future	1	9,300,000	0.00	Client	Sell
12:56:46	R186	On 07/05/2015			Bond Future	1	10,300,000	0.00	Client	Sell
12:56:46	R186	On 07/05/2015			Bond Future	1	10,300,000	12,821.39	Member	Buy
12:56:46	R186	On 07/05/2015			Bond Future	1	5,400,000	0.00	Member	Sell
12:56:46	R186	On 07/05/2015			Bond Future	1	9,300,000	0.00	Member	Sell
12:56:46	R186	On 07/05/2015			Bond Future	1	9,300,000	11,576.59	Member	Buy
Total for R186 Bond Future						36	250,400,000	156,169.81		
10:26:55	R214	On 07/05/2015			Bond Future	1	15,000,000	12,431.40	Member	Buy
10:26:55	R214	On 07/05/2015			Bond Future	1	15,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R214 Bond Future				2	30,000,000	12,431.40	
	Grand Total for all Instruments				42	280,520,000	196,036.39	