



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 21/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:49:35	R186	On 05/02/2015		Bond Future	1	400,000	0.00	Member	Sell
10:49:35	R186	On 05/02/2015		Bond Future	1	15,000,000	18,732.76	Member	Buy
11:32:15	R186	On 05/02/2015		Bond Future	1	2,500,000	0.00	Client	Sell
11:32:15	R186	On 05/02/2015		Bond Future	1	2,500,000	0.00	Client	Sell
11:32:15	R186	On 05/02/2015		Bond Future	1	2,500,000	3,122.13	Member	Buy
11:32:15	R186	On 05/02/2015		Bond Future	1	2,500,000	0.00	Member	Sell
11:32:15	R186	On 05/02/2015		Bond Future	1	2,500,000	0.00	Member	Sell
11:32:15	R186	On 05/02/2015		Bond Future	1	2,500,000	3,122.13	Member	Buy
11:32:16	R186	On 05/02/2015		Bond Future	1	2,500,000	0.00	Member	Sell
11:32:16	R186	On 05/02/2015		Bond Future	1	400,000	499.54	Member	Buy
11:32:16	R186	On 05/02/2015		Bond Future	1	1,600,000	1,998.16	Member	Buy
11:32:16	R186	On 05/02/2015		Bond Future	1	400,000	0.00	Member	Sell
11:32:16	R186	On 05/02/2015		Bond Future	1	100,000	124.89	Member	Buy
11:32:16	R186	On 05/02/2015		Bond Future	1	2,500,000	0.00	Client	Sell
11:32:16	R186	On 05/02/2015		Bond Future	1	1,600,000	0.00	Member	Sell
11:32:16	R186	On 05/02/2015		Bond Future	1	5,000,000	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
11:32:16	R186	On 05/02/2015			Bond Future	1	400,000	0.00 Client	Sell
11:32:16	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00 Client	Sell
11:32:16	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:32:16	R186	On 05/02/2015			Bond Future	1	100,000	0.00 Member	Sell
11:32:16	R186	On 05/02/2015			Bond Future	1	400,000	499.54 Member	Buy
11:32:16	R186	On 05/02/2015			Bond Future	1	5,000,000	6,244.25 Member	Buy
11:32:16	R186	On 05/02/2015			Bond Future	1	400,000	0.00 Client	Sell
11:32:16	R186	On 05/02/2015			Bond Future	1	100,000	0.00 Client	Sell
11:32:16	R186	On 05/02/2015			Bond Future	1	2,500,000	3,122.13 Member	Buy
12:03:15	R186	On 05/02/2015			Bond Future	1	2,900,000	0.00 Member	Sell
12:03:15	R186	On 05/02/2015			Bond Future	1	65,400,000	82,425.30 Member	Buy
13:43:19	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00 Client	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	2,900,000	0.00 Client	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	19,900,000	25,080.48 Member	Buy
13:43:19	R186	On 05/02/2015			Bond Future	1	21,000,000	0.00 Member	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	2,100,000	0.00 Member	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00 Member	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00 Member	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	1,600,000	2,016.52 Member	Buy
13:43:19	R186	On 05/02/2015			Bond Future	1	1,800,000	0.00 Member	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	2,100,000	2,646.68 Member	Buy
13:43:19	R186	On 05/02/2015			Bond Future	1	14,500,000	18,274.72 Member	Buy
13:43:19	R186	On 05/02/2015			Bond Future	1	14,500,000	0.00 Member	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00 Client	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	19,900,000	0.00 Client	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	19,900,000	0.00 Member	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	21,000,000	0.00 Client	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	14,500,000	0.00 Client	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	1,600,000	2,016.52 Member	Buy
13:43:19	R186	On 05/02/2015			Bond Future	1	2,900,000	3,654.94 Member	Buy
13:43:19	R186	On 05/02/2015			Bond Future	1	21,000,000	26,466.84 Member	Buy
13:43:19	R186	On 05/02/2015			Bond Future	1	1,800,000	2,268.59 Member	Buy
13:43:19	R186	On 05/02/2015			Bond Future	1	1,800,000	0.00 Client	Sell
13:43:19	R186	On 05/02/2015			Bond Future	1	2,100,000	0.00 Client	Sell
15:40:34	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00 Member	Sell
15:40:34	R186	On 05/02/2015			Bond Future	1	5,000,000	6,287.22 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:40:34	R186	On 05/02/2015			Bond Future	1	10,000,000	12,612.41	Member	Buy
15:40:34	R186	On 05/02/2015			Bond Future	1	5,000,000	6,275.58	Member	Buy
Total for R186 Bond Future						54	361,600,000	227,491.32		
12:42:59	R2023	On 07/05/2015			Bond Future	1	96,000,000	100,881.91	Member	Buy
12:42:59	R2023	On 07/05/2015			Bond Future	1	96,000,000	0.00	Member	Sell
Total for R2023 Bond Future						2	192,000,000	100,881.91		
12:42:59	R204	On 07/05/2015			Bond Future	1	171,000,000	0.00	Member	Sell
12:42:59	R204	On 07/05/2015			Bond Future	1	171,000,000	183,679.53	Member	Buy
Total for R204 Bond Future						2	342,000,000	183,679.53		
13:50:53	R207	On 05/02/2015			Bond Future	1	23,500,000	24,080.55	Member	Buy
13:50:53	R207	On 05/02/2015			Bond Future	1	120,200,000	0.00	Member	Sell
14:05:38	R207	On 05/02/2015			Bond Future	1	96,700,000	99,088.91	Member	Buy
14:05:38	R207	On 05/02/2015			Bond Future	1	96,700,000	0.00	Member	Sell
14:05:38	R207	On 05/02/2015			Bond Future	1	23,500,000	24,080.55	Client	Buy
14:05:38	R207	On 05/02/2015			Bond Future	1	96,700,000	99,088.91	Client	Buy
14:05:38	R207	On 05/02/2015			Bond Future	1	23,500,000	0.00	Member	Sell
Total for R207 Bond Future						7	480,800,000	246,338.91		
Grand Total for all Instruments						65	1,376,400,000	758,391.67		