



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:44:52	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Client	Sell
10:44:52	GOVI	On 07/05/2015		GOVI	1	30,000	14,904.90	Member	Buy
11:31:36	GOVI	On 07/05/2015		GOVI	1	30,000	14,904.90	Client	Buy
11:31:36	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>120,000</b>	<b>29,809.80</b>		
15:45:25	JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	1	100,000,000	23,465.00	Member	Buy
15:45:25	JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>200,000,000</b>	<b>23,465.00</b>		
8:27:42	R186	On 07/05/2015		Bond Future	1	10,000,000	12,468.04	Member	Buy
8:27:42	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Client	Sell
9:08:52	R186	On 07/05/2015		Bond Future	1	15,000,000	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
9:08:52	R186	On 07/05/2015			Bond Future	1	15,000,000	18,631.40	Member	Buy
9:58:37	R186	On 07/05/2015			Bond Future	1	10,000,000	12,421.23	Member	Buy
9:58:37	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
10:19:56	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
10:19:56	R186	On 07/05/2015			Bond Future	1	5,000,000	6,210.62	Member	Buy
10:19:56	R186	On 07/05/2015			Bond Future	1	10,000,000	12,421.23	Client	Buy
10:19:56	R186	On 07/05/2015			Bond Future	1	5,000,000	6,210.62	Client	Buy
10:19:56	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
13:41:46	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
13:41:46	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
13:41:46	R186	On 07/05/2015			Bond Future	1	10,000,000	12,444.02	Member	Buy
13:41:46	R186	On 07/05/2015			Bond Future	1	5,000,000	6,246.38	Member	Buy
14:06:05	R186	On 07/05/2015			Bond Future	1	10,000,000	12,444.02	Member	Buy
14:06:05	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
15:58:48	R186	On 06/08/2015			Bond Future	1	8,400,000	10,196.20	Member	Buy
15:58:48	R186	On 06/08/2015			Bond Future	1	21,600,000	26,218.80	Member	Buy
15:58:48	R186	On 06/08/2015			Bond Future	1	21,600,000	0.00	Client	Sell
15:58:48	R186	On 06/08/2015			Bond Future	1	8,400,000	0.00	Client	Sell
16:53:26	R186	On 07/05/2015			Bond Future	1	10,000,000	12,444.02	Member	Buy
16:53:26	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Client	Sell
17:20:09	R186	On 07/05/2015			Bond Future	1	5,000,000	6,246.38	Member	Buy
17:20:09	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>25</b>	<b>250,000,000</b>	<b>154,602.96</b>		
13:58:48	R209	On 07/05/2015			Bond Future	1	47,000,000	0.00	Member	Sell
13:58:48	R209	On 07/05/2015			Bond Future	1	47,000,000	37,869.18	Member	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>94,000,000</b>	<b>37,869.18</b>		
8:27:42	R214	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
8:27:42	R214	On 07/05/2015			Bond Future	1	10,000,000	8,172.37	Client	Buy
13:41:46	R214	On 07/05/2015			Bond Future	1	5,000,000	4,095.34	Member	Buy
13:41:46	R214	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
13:54:33	R214	On 07/05/2015			Bond Future	1	10,000,000	8,145.46	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
13:54:33	R214	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
14:06:16	R214	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
14:06:16	R214	On 07/05/2015			Bond Future	1	10,000,000	8,145.46 Member	Buy
14:06:27	R214	On 07/05/2015			Bond Future	1	5,000,000	0.00 Member	Sell
14:06:27	R214	On 07/05/2015			Bond Future	1	5,000,000	4,095.34 Member	Buy
16:53:33	R214	On 07/05/2015			Bond Future	1	10,000,000	8,145.46 Client	Buy
16:53:33	R214	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
16:53:46	R214	On 07/05/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:53:46	R214	On 07/05/2015			Bond Future	1	5,000,000	4,095.34 Client	Buy
<b>Total for R214 Bond Future</b>						<b>14</b>	<b>110,000,000</b>	<b>44,894.77</b>	
<b>Grand Total for all Instruments</b>						<b>47</b>	<b>654,120,000</b>	<b>290,641.71</b>	