



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 25/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
7:55:53	GOVI	On 07/05/2015		GOVI	1	10,000	4,990.31	Client	Buy
7:55:53	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Member	Sell
Total for GOVI GOVI					2	20,000	4,990.31		
9:40:05	R186	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
9:40:05	R186	On 07/05/2015		Bond Future	1	10,000,000	12,514.54	Member	Buy
9:40:05	R186	On 07/05/2015		Bond Future	1	15,000,000	18,771.61	Member	Buy
9:44:28	R186	On 07/05/2015		Bond Future	1	800,000	0.00	Member	Sell
9:44:28	R186	On 07/05/2015		Bond Future	1	25,000,000	31,285.39	Member	Buy
12:12:01	R186	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
12:12:01	R186	On 07/05/2015		Bond Future	1	30,000,000	37,650.84	Member	Buy
12:12:01	R186	On 07/05/2015		Bond Future	1	25,000,000	31,461.46	Member	Buy
12:12:01	R186	On 07/05/2015		Bond Future	1	30,000,000	0.00	Member	Sell
12:39:59	R186	On 07/05/2015		Bond Future	1	25,000,000	31,461.46	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
12:39:59	R186	On 07/05/2015			Bond Future	1	25,000,000	0.00 Client	Sell
13:19:51	R186	On 07/05/2015			Bond Future	1	3,000,000	3,772.27 Member	Buy
13:19:51	R186	On 07/05/2015			Bond Future	1	3,000,000	0.00 Client	Sell
13:35:22	R186	On 07/05/2015			Bond Future	1	12,200,000	0.00 Member	Sell
13:35:22	R186	On 07/05/2015			Bond Future	1	12,200,000	15,356.79 Member	Buy
14:05:03	R186	On 07/05/2015			Bond Future	1	12,200,000	15,356.79 Member	Buy
14:05:03	R186	On 07/05/2015			Bond Future	1	12,200,000	0.00 Client	Sell
14:05:03	R186	On 07/05/2015			Bond Future	1	12,200,000	15,356.79 Member	Buy
14:05:03	R186	On 07/05/2015			Bond Future	1	12,200,000	0.00 Member	Sell
14:05:41	R186	On 07/05/2015			Bond Future	1	30,000,000	37,650.84 Client	Buy
14:05:41	R186	On 07/05/2015			Bond Future	1	30,000,000	0.00 Member	Sell
14:38:05	R186	On 07/05/2015			Bond Future	1	2,500,000	3,128.54 Member	Buy
14:38:05	R186	On 07/05/2015			Bond Future	1	2,500,000	0.00 Member	Sell
14:38:05	R186	On 07/05/2015			Bond Future	1	2,500,000	0.00 Client	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	200,000	0.00 Client	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	2,500,000	0.00 Client	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	200,000	250.28 Member	Buy
14:38:06	R186	On 07/05/2015			Bond Future	1	3,000,000	0.00 Member	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	800,000	0.00 Member	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	200,000	0.00 Member	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	400,000	0.00 Member	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	6,800,000	0.00 Member	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	6,800,000	8,509.63 Member	Buy
14:38:06	R186	On 07/05/2015			Bond Future	1	5,900,000	0.00 Client	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	2,500,000	3,128.54 Member	Buy
14:38:06	R186	On 07/05/2015			Bond Future	1	2,100,000	2,627.97 Member	Buy
14:38:06	R186	On 07/05/2015			Bond Future	1	800,000	0.00 Client	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	400,000	500.57 Member	Buy
14:38:06	R186	On 07/05/2015			Bond Future	1	2,500,000	0.00 Member	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	2,100,000	0.00 Member	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	5,900,000	0.00 Member	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	5,900,000	7,383.35 Member	Buy
14:38:06	R186	On 07/05/2015			Bond Future	1	800,000	1,001.13 Member	Buy
14:38:06	R186	On 07/05/2015			Bond Future	1	400,000	0.00 Client	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	800,000	1,001.13 Member	Buy
14:38:06	R186	On 07/05/2015			Bond Future	1	3,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	3,000,000	3,754.25	Member	Buy
14:38:06	R186	On 07/05/2015			Bond Future	1	2,100,000	0.00	Client	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	6,800,000	0.00	Client	Sell
14:38:06	R186	On 07/05/2015			Bond Future	1	800,000	0.00	Client	Sell
15:00:27	R186	On 07/05/2015			Bond Future	1	404,600,000	0.00	Member	Sell
15:00:27	R186	On 07/05/2015			Bond Future	1	106,200,000	134,064.43	Member	Buy
15:24:32	R186	On 07/05/2015			Bond Future	1	4,000,000	5,040.33	Member	Buy
15:24:32	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00	Client	Sell
15:31:22	R186	On 07/05/2015			Bond Future	1	57,700,000	72,839.15	Client	Buy
15:31:22	R186	On 07/05/2015			Bond Future	1	23,800,000	0.00	Member	Sell
15:31:22	R186	On 07/05/2015			Bond Future	1	14,600,000	18,430.70	Client	Buy
15:31:22	R186	On 07/05/2015			Bond Future	1	57,700,000	0.00	Member	Sell
15:31:22	R186	On 07/05/2015			Bond Future	1	23,800,000	30,044.57	Client	Buy
15:31:22	R186	On 07/05/2015			Bond Future	1	14,600,000	18,430.70	Member	Buy
15:31:22	R186	On 07/05/2015			Bond Future	1	14,600,000	0.00	Member	Sell
15:31:22	R186	On 07/05/2015			Bond Future	1	57,700,000	72,839.15	Member	Buy
15:31:22	R186	On 07/05/2015			Bond Future	1	23,800,000	30,044.57	Member	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	106,200,000	134,064.43	Client	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	23,200,000	29,287.14	Member	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	48,000,000	60,594.09	Member	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	106,200,000	134,064.43	Member	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	106,200,000	0.00	Member	Sell
15:31:23	R186	On 07/05/2015			Bond Future	1	24,900,000	31,433.18	Client	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	23,200,000	0.00	Member	Sell
15:31:23	R186	On 07/05/2015			Bond Future	1	106,200,000	134,064.43	Client	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	48,000,000	0.00	Member	Sell
15:31:23	R186	On 07/05/2015			Bond Future	1	24,900,000	31,433.18	Member	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	24,900,000	0.00	Member	Sell
15:31:23	R186	On 07/05/2015			Bond Future	1	23,200,000	29,287.14	Client	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	48,000,000	60,594.09	Client	Buy
15:31:23	R186	On 07/05/2015			Bond Future	1	106,200,000	0.00	Member	Sell
16:50:02	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
16:50:02	R186	On 07/05/2015			Bond Future	1	15,000,000	18,875.77	Member	Buy
17:09:33	R186	On 07/05/2015			Bond Future	1	15,000,000	18,875.39	Member	Buy
17:09:33	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00	Client	Sell
17:11:08	R186	On 07/05/2015			Bond Future	1	2,600,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
17:11:08	R186	On 07/05/2015			Bond Future	1	2,600,000	3,276.79	Client	Buy
Total for R186 Bond Future						83	2,140,800,000	1,349,507.82		
17:13:57	R197	On 07/05/2015			Bond Future	1	200,000	574.28	Client	Buy
17:13:57	R197	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
Total for R197 Bond Future						2	400,000	574.28		
10:09:22	R2023	On 07/05/2015			Bond Future	1	4,000,000	4,143.22	Member	Buy
10:09:22	R2023	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
10:33:31	R2023	On 07/05/2015			Bond Future	1	4,000,000	4,143.22	Member	Buy
10:33:31	R2023	On 07/05/2015			Bond Future	1	4,000,000	0.00	Client	Sell
Total for R2023 Bond Future						4	16,000,000	8,286.44		
10:09:22	R2048	On 07/05/2015			Bond Future	1	7,000,000	7,451.58	Member	Buy
10:09:22	R2048	On 07/05/2015			Bond Future	1	7,000,000	0.00	Member	Sell
10:34:01	R2048	On 07/05/2015			Bond Future	1	7,000,000	0.00	Client	Sell
10:34:01	R2048	On 07/05/2015			Bond Future	1	7,000,000	7,451.58	Member	Buy
Total for R2048 Bond Future						4	28,000,000	14,903.16		
10:09:22	R208	On 07/05/2015			Bond Future	1	12,100,000	11,938.56	Member	Buy
10:09:22	R208	On 07/05/2015			Bond Future	1	12,100,000	0.00	Member	Sell
10:33:48	R208	On 07/05/2015			Bond Future	1	12,100,000	0.00	Client	Sell
10:33:48	R208	On 07/05/2015			Bond Future	1	12,100,000	11,938.56	Member	Buy
Total for R208 Bond Future						4	48,400,000	23,877.13		
17:13:57	R210	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
17:13:57	R210	On 07/05/2015			Bond Future	1	200,000	349.67	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 R210 Bond Future						2	400,000	349.67	
12:12:01	R214	On 07/05/2015			Bond Future	1	25,000,000	20,617.85 Member	Buy
12:12:01	R214	On 07/05/2015			Bond Future	1	25,000,000	0.00 Member	Sell
12:40:11	R214	On 07/05/2015			Bond Future	1	25,000,000	0.00 Member	Sell
12:40:11	R214	On 07/05/2015			Bond Future	1	25,000,000	20,617.85 Member	Buy
14:37:01	R214	On 07/05/2015			Bond Future	1	25,000,000	20,617.85 Client	Buy
14:37:01	R214	On 07/05/2015			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R214 Bond Future						6	150,000,000	61,853.56	
Grand Total for all Instruments						107	2,384,020,000	1,464,342.36	