



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 01/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:44:43	IGOV	On 06/08/2015		Index Future	1	20,000	4,561.06	Client	Buy
10:44:43	IGOV	On 06/08/2015		Index Future	1	20,000	0.00	Client	Sell
Total for IGOV Index Future					2	40,000	4,561.06		
8:52:26	R186	On 07/05/2015		Bond Future	1	1,000,000	1,246.08	Member	Buy
8:52:26	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Client	Sell
14:59:54	R186	On 07/05/2015		Bond Future	1	2,000,000	2,497.79	Member	Buy
14:59:54	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Client	Sell
Total for R186 Bond Future					4	6,000,000	3,743.87		
17:17:56	R202	On 07/05/2015		Bond Future	1	150,000,000	0.00	Member	Sell
17:17:56	R202	On 07/05/2015		Bond Future	1	150,000,000	358,740.00	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 R202 Bond Future						2	300,000,000	358,740.00	
10:12:48	R2030	On 07/05/2015			Bond Future	1	100,000	101.00 Client	Buy
10:12:48	R2030	On 07/05/2015			Bond Future	1	100,000	0.00 Member	Sell
Total for R2030 Bond Future						2	200,000	101.00	
10:12:48	R2044	On 07/05/2015			Bond Future	1	200,000	212.38 Client	Buy
10:12:48	R2044	On 07/05/2015			Bond Future	1	200,000	0.00 Member	Sell
Total for R2044 Bond Future						2	400,000	212.38	
10:12:48	R209	On 07/05/2015			Bond Future	1	100,000	80.54 Client	Buy
10:12:48	R209	On 07/05/2015			Bond Future	1	100,000	0.00 Member	Sell
Total for R209 Bond Future						2	200,000	80.54	
Grand Total for all Instruments						14	306,840,000	367,438.85	