



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 13/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:20:41	GOVI	On 07/05/2015		GOVI	1	40,000	0.00	Client	Sell
10:20:41	GOVI	On 07/05/2015		GOVI	1	30,000	14,886.81	Member	Buy
16:48:07	GOVI	On 07/05/2015		GOVI	1	10,000	4,962.27	Member	Buy
16:48:07	GOVI	On 07/05/2015		GOVI	1	10,000	4,962.27	Client	Buy
16:48:07	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Member	Sell
16:48:07	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
16:48:07	GOVI	On 07/05/2015		GOVI	1	30,000	14,886.81	Client	Buy
Total for GOVI GOVI					7	160,000	39,698.16		
9:36:25	R186	On 07/05/2015		Bond Future	1	1,000,000	1,246.53	Member	Buy
9:36:25	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Client	Sell
9:55:59	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Client	Sell
9:55:59	R186	On 07/05/2015		Bond Future	1	10,000,000	12,583.79	Member	Buy
10:32:00	R186	On 07/05/2015		Bond Future	1	20,000,000	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
10:32:00	R186	On 07/05/2015			Bond Future	1	20,000,000	25,125.92	Member	Buy
12:11:23	R186	On 07/05/2015			Bond Future	1	5,300,000	0.00	Member	Sell
12:11:23	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
12:11:23	R186	On 07/05/2015			Bond Future	1	10,300,000	12,908.36	Member	Buy
12:17:21	R186	On 07/05/2015			Bond Future	1	300,000	374.45	Member	Buy
12:17:21	R186	On 07/05/2015			Bond Future	1	300,000	0.00	Client	Sell
12:43:54	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00	Client	Sell
12:43:54	R186	On 07/05/2015			Bond Future	1	20,000,000	25,125.92	Member	Buy
15:20:16	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
15:20:16	R186	On 07/05/2015			Bond Future	1	5,000,000	6,215.11	Member	Buy
15:34:08	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
15:34:08	R186	On 07/05/2015			Bond Future	1	5,000,000	6,217.27	Client	Buy
17:14:55	R186	On 07/05/2015			Bond Future	1	600,000	748.90	Client	Buy
17:14:55	R186	On 07/05/2015			Bond Future	1	600,000	0.00	Member	Sell
Total for R186 Bond Future						19	144,400,000	90,546.25		
15:58:04	R2037	On 07/05/2015			Bond Future	1	36,400,000	37,718.11	Member	Buy
15:58:04	R2037	On 07/05/2015			Bond Future	1	36,400,000	0.00	Client	Sell
Total for R2037 Bond Future						2	72,800,000	37,718.11		
15:58:04	R204	On 07/05/2015			Bond Future	1	4,600,000	4,864.66	Member	Buy
15:58:04	R204	On 07/05/2015			Bond Future	1	4,600,000	0.00	Client	Sell
Total for R204 Bond Future						2	9,200,000	4,864.66		
15:58:04	R207	On 07/05/2015			Bond Future	1	54,100,000	55,203.25	Member	Buy
15:58:04	R207	On 07/05/2015			Bond Future	1	54,100,000	0.00	Client	Sell
Total for R207 Bond Future						2	108,200,000	55,203.25		
15:58:04	R208	On 07/05/2015			Bond Future	1	54,700,000	53,396.14	Member	Buy
15:58:04	R208	On 07/05/2015			Bond Future	1	54,700,000	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 R208 Bond Future				2	109,400,000	53,396.14	
	Grand Total for all Instruments				34	444,160,000	281,426.56	