



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 13/05/2015

| Matched Time               | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal        | Trade<br>Type | Buy/<br>Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|----------------|---------------|--------------|
| 16:52:46                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 90,000         | 0.00 Client   | Buy          |
| 16:52:46                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 90,000         | 0.00 Member   | Sell         |
| 17:15:11                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 90,000         | 0.00 Member   | Sell         |
| 17:15:11                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 90,000         | 0.00 Member   | Buy          |
| 17:22:09                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 90,000         | 0.00 Client   | Sell         |
| 17:22:09                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 90,000         | 0.00 Member   | Buy          |
| <b>Total for GOVI GOVI</b> |                  |               |              |             | <b>6</b>        | <b>540,000</b> | <b>0.00</b>   |              |
| 10:27:19                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 700,000        | 0.00 Member   | Sell         |
| 10:27:19                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 500,000        | 0.00 Member   | Buy          |
| 10:39:22                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 200,000        | 0.00 Client   | Buy          |
| 10:39:22                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 200,000        | 0.00 Member   | Sell         |
| 10:39:22                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 200,000        | 0.00 Member   | Buy          |
| 10:39:32                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 500,000        | 0.00 Client   | Buy          |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal           | Trade Type  | Buy/Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| 10:39:32                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 500,000           | 0.00 Member | Sell     |
| <b>Total for R186 Bond Future</b>      |                  |               |        |           |             | <b>7</b>     | <b>2,800,000</b>  | <b>0.00</b> |          |
| 17:43:35                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 14,900,000        | 0.00 Member | Buy      |
| 17:43:35                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 12,600,000        | 0.00 Member | Sell     |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 700,000           | 0.00 Member | Sell     |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 12,600,000        | 0.00 Client | Sell     |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 100,000           | 0.00 Member | Sell     |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 1,300,000         | 0.00 Member | Sell     |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 200,000           | 0.00 Member | Sell     |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 100,000           | 0.00 Client | Sell     |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 12,600,000        | 0.00 Member | Buy      |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 700,000           | 0.00 Member | Buy      |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 100,000           | 0.00 Member | Buy      |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 200,000           | 0.00 Member | Buy      |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 1,300,000         | 0.00 Client | Sell     |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 700,000           | 0.00 Client | Sell     |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 1,300,000         | 0.00 Member | Buy      |
| 17:49:29                               | R207             | On 06/08/2015 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Sell     |
| <b>Total for R207 Bond Future</b>      |                  |               |        |           |             | <b>16</b>    | <b>59,600,000</b> | <b>0.00</b> |          |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>29</b>    | <b>62,940,000</b> | <b>0.00</b> |          |