



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 18/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:41	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Buy
10:46:41	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
11:08:02	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Buy
11:08:02	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
11:14:55	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Client	Buy
11:14:55	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					6	120,000	0.00	
12:03:18	I2038	On 06/08/2015		Bond Future	1	1,000,000	0.00 Member	Sell
12:03:18	I2038	On 06/08/2015		Bond Future	1	1,000,000	0.00 Member	Buy
12:30:41	I2038	On 06/08/2015		Bond Future	1	1,000,000	0.00 Client	Buy
12:30:41	I2038	On 06/08/2015		Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2038 Bond Future						4	4,000,000	0.00	
16:49:48	I2046	On 06/08/2015			Bond Future	1	30,000,000	0.00 Client	Sell
16:49:48	I2046	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Buy
Total for I2046 Bond Future						2	60,000,000	0.00	
10:36:02	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
10:36:02	R186	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
11:02:26	R186	On 06/08/2015			Bond Future	1	10,500,000	0.00 Member	Buy
11:02:26	R186	On 06/08/2015			Bond Future	1	10,500,000	0.00 Member	Sell
11:59:28	R186	On 06/08/2015			Bond Future	1	10,400,000	0.00 Member	Sell
11:59:28	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:59:28	R186	On 06/08/2015			Bond Future	1	10,400,000	0.00 Member	Buy
11:59:28	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R186 Bond Future						8	63,800,000	0.00	
16:49:48	R202	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
16:49:48	R202	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
Total for R202 Bond Future						2	800,000	0.00	
15:47:34	R203	On 06/08/2015			Bond Future	1	21,700,000	0.00 Member	Sell
15:47:34	R203	On 06/08/2015			Bond Future	1	21,700,000	0.00 Member	Buy
16:04:43	R203	On 06/08/2015			Bond Future	1	21,700,000	0.00 Member	Buy
16:04:43	R203	On 06/08/2015			Bond Future	1	21,700,000	0.00 Client	Sell
Total for R203 Bond Future						4	86,800,000	0.00	
13:39:27	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
13:39:27	R207	On 06/08/2015			Bond Future	1	330,300,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	76,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	6,200,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	3,600,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	45,400,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	14,900,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	5,100,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	44,400,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	18,600,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	6,200,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	15,300,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	14,900,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	13,400,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	32,800,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	24,600,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	4,800,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	3,600,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	5,400,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	5,100,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	10,700,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	10,700,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	76,000,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	45,400,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	45,400,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	44,400,000	0.00 Member	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	5,400,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	15,300,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	24,600,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	4,800,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	24,600,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	5,400,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	6,200,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	18,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	14,900,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	3,600,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	13,400,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	10,700,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	13,400,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	32,800,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	700,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	5,100,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	18,600,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	15,300,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	4,800,000	0.00 Client	Sell
13:51:52	R207	On 06/08/2015			Bond Future	1	32,800,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	76,000,000	0.00 Member	Buy
13:51:52	R207	On 06/08/2015			Bond Future	1	44,400,000	0.00 Client	Sell
13:51:53	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Sell
13:51:53	R207	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Buy
13:51:53	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
13:51:53	R207	On 06/08/2015			Bond Future	1	700,000	0.00 Client	Sell
13:51:53	R207	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Sell
Total for R207 Bond Future						61	1,321,200,000	0.00	
15:47:34	R214	On 06/08/2015			Bond Future	1	5,500,000	0.00 Member	Buy
15:47:34	R214	On 06/08/2015			Bond Future	1	5,500,000	0.00 Member	Sell
16:05:08	R214	On 06/08/2015			Bond Future	1	5,500,000	0.00 Client	Buy
16:05:08	R214	On 06/08/2015			Bond Future	1	5,500,000	0.00 Member	Sell
Total for R214 Bond Future						4	22,000,000	0.00	
Grand Total for all Instruments						91	1,558,720,000	0.00	