



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 22/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:29	I2038	On 06/08/2015		Bond Future	1	21,800,000	0.00 Member	Sell
11:14:29	I2038	On 06/08/2015		Bond Future	1	21,800,000	0.00 Member	Buy
11:23:10	I2038	On 06/08/2015		Bond Future	1	21,800,000	0.00 Member	Sell
11:23:10	I2038	On 06/08/2015		Bond Future	1	21,800,000	0.00 Client	Buy
Total for I2038 Bond Future					4	87,200,000	0.00	
15:03:31	R186	On 06/08/2015		Bond Future	1	12,300,000	0.00 Member	Buy
15:03:31	R186	On 06/08/2015		Bond Future	1	12,300,000	0.00 Member	Sell
15:20:16	R186	On 06/08/2015		Bond Future	1	12,300,000	0.00 Client	Buy
15:20:16	R186	On 06/08/2015		Bond Future	1	12,300,000	0.00 Member	Sell
Total for R186 Bond Future					4	49,200,000	0.00	
14:02:26	R203	On 06/08/2015		Bond Future	1	40,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:02:26	R203	On 06/08/2015			Bond Future	1	90,000,000	0.00 Member	Sell
14:08:59	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
14:08:59	R203	On 06/08/2015			Bond Future	1	103,000,000	0.00 Member	Buy
14:14:31	R203	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Buy
14:14:31	R203	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Sell
14:14:31	R203	On 06/08/2015			Bond Future	1	50,000,000	0.00 Client	Buy
14:14:31	R203	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
14:14:31	R203	On 06/08/2015			Bond Future	1	40,000,000	0.00 Client	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	2,400,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	10,200,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	1,700,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	5,300,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	1,200,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	1,700,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	5,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	1,100,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	34,500,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	36,400,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	10,200,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	1,800,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	1,800,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	10,200,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	36,400,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	36,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	34,500,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	34,500,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	1,800,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	1,700,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	5,300,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:40:49	R203	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:40:50	R203	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
Total for R203 Bond Future						122	772,000,000	0.00	
9:49:15	R204	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
9:49:15	R204	On 06/08/2015			Bond Future	1	183,400,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	113,100,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	900,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	4,100,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	2,700,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	8,600,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	8,600,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	2,700,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	6,100,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	4,100,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	1,100,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	1,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	4,900,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	6,100,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	113,100,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	900,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	8,600,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	6,100,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	113,100,000	0.00 Member	Buy
11:52:21	R204	On 06/08/2015			Bond Future	1	4,900,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	900,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	40,000,000	0.00 Client	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	4,900,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	4,100,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	2,700,000	0.00 Member	Sell
11:52:21	R204	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
Total for R204 Bond Future						37	733,600,000	0.00	
9:49:15	R207	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
9:49:15	R207	On 06/08/2015			Bond Future	1	126,700,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	23,000,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	88,400,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	1,700,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	1,500,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	2,800,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	1,800,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	6,100,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	2,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	1,800,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	88,400,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	1,500,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	6,100,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	88,400,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	23,000,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	1,500,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	2,800,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	1,700,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	6,100,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	1,800,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	1,700,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
11:48:13	R207	On 06/08/2015			Bond Future	1	23,000,000	0.00 Client	Sell
11:48:13	R207	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
11:48:14	R207	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Sell
11:48:14	R207	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
Total for R207 Bond Future						37	506,800,000	0.00	
Grand Total for all Instruments						204	2,148,800,000	0.00	