



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 22/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:50:28	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Buy
10:50:28	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
10:54:39	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Client	Sell
10:54:39	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Member	Buy
10:57:50	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Buy
10:57:50	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell
14:31:00	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Client	Buy
14:31:00	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Client	Buy
14:31:00	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Member	Sell
14:31:00	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Member	Sell
14:31:00	GOVI	On 06/08/2015		GOVI	1	10,000	0.00 Member	Buy
14:32:24	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Client	Buy
14:32:24	GOVI	On 06/08/2015		GOVI	1	30,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for GOVI GOVI</b>						<b>13</b>	<b>260,000</b>	<b>0.00</b>	
16:31:03	JIBAR FUTURE	On 18/11/2015			Jibar Tradeable Future	1	50,000,000	0.00 Member	Buy
16:31:03	JIBAR FUTURE	On 18/11/2015			Jibar Tradeable Future	1	50,000,000	0.00 Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>2</b>	<b>100,000,000</b>	<b>0.00</b>	
13:07:23	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
13:07:23	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
13:11:55	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
13:11:55	R186	On 06/08/2015			Bond Future	1	15,000,000	0.00 Client	Sell
13:11:55	R186	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Buy
13:11:55	R186	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
14:20:45	R186	On 05/11/2015	8.85	Put	Bond Future	1	67,400,000	0.00 Member	Sell
14:20:45	R186	On 05/11/2015	7.86	Call	Bond Future	1	67,400,000	0.00 Member	Sell
14:20:45	R186	On 05/11/2015	8.35	Call	Bond Future	1	67,400,000	0.00 Member	Buy
14:20:45	R186	On 05/11/2015	8.85	Put	Bond Future	1	67,400,000	0.00 Member	Buy
14:20:45	R186	On 05/11/2015	7.86	Call	Bond Future	1	67,400,000	0.00 Member	Buy
14:20:45	R186	On 05/11/2015	8.35	Call	Bond Future	1	67,400,000	0.00 Member	Sell
14:41:31	R186	On 05/11/2015	8.85	Put	Bond Future	1	67,400,000	0.00 Member	Buy
14:41:31	R186	On 05/11/2015	8.85	Put	Bond Future	1	67,400,000	0.00 Client	Sell
14:41:57	R186	On 05/11/2015	7.86	Call	Bond Future	1	67,400,000	0.00 Member	Buy
14:41:57	R186	On 05/11/2015	7.86	Call	Bond Future	1	67,400,000	0.00 Client	Sell
14:42:10	R186	On 05/11/2015	8.35	Call	Bond Future	1	67,400,000	0.00 Member	Sell
14:42:10	R186	On 05/11/2015	8.35	Call	Bond Future	1	67,400,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>18</b>	<b>858,800,000</b>	<b>0.00</b>	
10:55:37	R2037	On 06/08/2015			Bond Future	1	112,000,000	0.00 Member	Sell
10:55:37	R2037	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Buy
11:32:01	R2037	On 06/08/2015			Bond Future	1	80,000,000	0.00 Client	Buy
11:32:01	R2037	On 06/08/2015			Bond Future	1	80,000,000	0.00 Member	Buy
11:32:01	R2037	On 06/08/2015			Bond Future	1	80,000,000	0.00 Member	Sell
11:32:02	R2037	On 06/08/2015			Bond Future	1	25,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:32:02	R2037	On 06/08/2015			Bond Future	1	4,000,000	0.00 Client	Buy
11:32:02	R2037	On 06/08/2015			Bond Future	1	4,000,000	0.00 Member	Sell
11:32:02	R2037	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
11:32:02	R2037	On 06/08/2015			Bond Future	1	4,000,000	0.00 Member	Buy
11:32:02	R2037	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Sell
11:32:02	R2037	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
11:32:02	R2037	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>13</b>	<b>448,000,000</b>	<b>0.00</b>	
10:49:38	R204	On 06/08/2015			Bond Future	1	142,000,000	0.00 Member	Buy
10:49:38	R204	On 06/08/2015			Bond Future	1	200,000,000	0.00 Member	Buy
10:49:38	R204	On 06/08/2015			Bond Future	1	665,200,000	0.00 Member	Sell
10:49:38	R204	On 06/08/2015			Bond Future	1	142,000,000	0.00 Member	Sell
14:02:11	R204	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
14:02:11	R204	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
14:02:11	R204	On 06/08/2015			Bond Future	1	2,100,000	0.00 Client	Buy
14:02:11	R204	On 06/08/2015			Bond Future	1	399,100,000	0.00 Client	Buy
14:02:11	R204	On 06/08/2015			Bond Future	1	399,100,000	0.00 Member	Sell
14:02:11	R204	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Buy
14:02:11	R204	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Sell
14:02:11	R204	On 06/08/2015			Bond Future	1	4,300,000	0.00 Member	Buy
14:02:11	R204	On 06/08/2015			Bond Future	1	399,100,000	0.00 Member	Buy
14:02:11	R204	On 06/08/2015			Bond Future	1	21,500,000	0.00 Member	Buy
14:02:11	R204	On 06/08/2015			Bond Future	1	4,300,000	0.00 Client	Buy
14:02:11	R204	On 06/08/2015			Bond Future	1	21,500,000	0.00 Client	Buy
14:02:11	R204	On 06/08/2015			Bond Future	1	4,300,000	0.00 Member	Sell
14:02:11	R204	On 06/08/2015			Bond Future	1	21,500,000	0.00 Member	Sell
14:02:11	R204	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Buy
14:02:12	R204	On 06/08/2015			Bond Future	1	3,900,000	0.00 Client	Buy
14:02:12	R204	On 06/08/2015			Bond Future	1	16,000,000	0.00 Member	Sell
14:02:12	R204	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
14:02:12	R204	On 06/08/2015			Bond Future	1	16,000,000	0.00 Client	Buy
14:02:12	R204	On 06/08/2015			Bond Future	1	13,000,000	0.00 Member	Sell
14:02:12	R204	On 06/08/2015			Bond Future	1	16,000,000	0.00 Member	Buy
14:02:12	R204	On 06/08/2015			Bond Future	1	3,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:02:12	R204	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
14:02:12	R204	On 06/08/2015			Bond Future	1	200,000,000	0.00 Member	Sell
14:02:12	R204	On 06/08/2015			Bond Future	1	3,900,000	0.00 Member	Sell
14:02:12	R204	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
14:02:12	R204	On 06/08/2015			Bond Future	1	13,000,000	0.00 Member	Buy
14:02:12	R204	On 06/08/2015			Bond Future	1	13,000,000	0.00 Client	Buy
15:24:45	R204	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Buy
15:24:45	R204	On 06/08/2015			Bond Future	1	16,000,000	0.00 Client	Sell
15:25:11	R204	On 06/08/2015			Bond Future	1	14,400,000	0.00 Member	Sell
15:25:11	R204	On 06/08/2015			Bond Future	1	14,400,000	0.00 Member	Buy
15:25:11	R204	On 06/08/2015			Bond Future	1	214,400,000	0.00 Client	Buy
15:29:31	R204	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Sell
15:29:31	R204	On 06/08/2015			Bond Future	1	1,600,000	0.00 Client	Buy
15:38:52	R204	On 06/08/2015			Bond Future	1	142,000,000	0.00 Client	Buy
15:38:52	R204	On 06/08/2015			Bond Future	1	142,000,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>41</b>	<b>3,292,800,000</b>	<b>0.00</b>	
10:36:15	R207	On 06/08/2015			Bond Future	1	65,100,000	0.00 Member	Buy
10:36:15	R207	On 06/08/2015			Bond Future	1	200,000,000	0.00 Member	Sell
10:49:38	R207	On 06/08/2015			Bond Future	1	54,400,000	0.00 Member	Buy
10:49:38	R207	On 06/08/2015			Bond Future	1	166,800,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	2,000,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	2,200,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	500,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	7,100,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	117,100,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	117,100,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	1,200,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	117,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	3,700,000	0.00 Member	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	65,100,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	3,700,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	3,700,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	7,100,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	65,100,000	0.00 Member	Sell
15:36:11	R207	On 06/08/2015			Bond Future	1	2,200,000	0.00 Client	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	7,100,000	0.00 Member	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	2,200,000	0.00 Member	Buy
15:36:11	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	1,800,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	5,900,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	97,700,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	500,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	5,900,000	0.00 Member	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	54,400,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Buy
15:41:16	R207	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
15:41:16	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	97,700,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	97,700,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	1,800,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	5,900,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	3,100,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	1,600,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	1,800,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Sell
15:41:16	R207	On 06/08/2015			Bond Future	1	54,400,000	0.00 Client	Buy
15:41:16	R207	On 06/08/2015			Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>74</b>	<b>1,467,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>161</b>	<b>6,167,060,000</b>	<b>0.00</b>	