



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 16/07/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:23:00	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	250,000,000	0.00 Member	Buy
17:23:00	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	50,000,000	0.00 Client	Sell
17:23:00	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	200,000,000	0.00 Client	Sell
17:23:00	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	50,000,000	0.00 Member	Buy
17:23:00	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	250,000,000	0.00 Member	Sell
17:23:00	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	200,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					6	1,000,000,000	0.00	
10:50:57	R186	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Buy
10:50:57	R186	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Sell
10:55:32	R186	On 06/08/2015		Bond Future	1	15,000,000	0.00 Client	Sell
10:55:32	R186	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Buy
15:43:36	R186	On 06/08/2015		Bond Future	1	2,000,000	0.00 Member	Buy
15:43:36	R186	On 06/08/2015		Bond Future	1	2,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:02:57	R186	On 06/08/2015			Bond Future	1	13,000,000	0.00 Member	Buy
16:02:57	R186	On 06/08/2015			Bond Future	1	13,000,000	0.00 Client	Sell
16:29:27	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Buy
16:29:27	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Client	Sell
16:40:26	R186	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Sell
16:40:26	R186	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R186 Bond Future						12	98,000,000	0.00	
13:30:32	R203	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Buy
13:30:32	R203	On 06/08/2015			Bond Future	1	1,900,000	0.00 Member	Sell
13:30:32	R203	On 06/08/2015			Bond Future	1	1,900,000	0.00 Member	Buy
13:30:32	R203	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Sell
13:48:36	R203	On 06/08/2015			Bond Future	1	1,900,000	0.00 Member	Sell
13:48:36	R203	On 06/08/2015			Bond Future	1	1,900,000	0.00 Client	Buy
13:49:44	R203	On 05/11/2015			Bond Future	1	1,900,000	0.00 Client	Sell
13:49:44	R203	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Buy
Total for R203 Bond Future						8	15,200,000	0.00	
12:11:53	R2030	On 06/08/2015			Bond Future	1	2,300,000	0.00 Client	Buy
12:11:53	R2030	On 06/08/2015			Bond Future	1	4,300,000	0.00 Member	Sell
12:11:53	R2030	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
12:11:53	R2030	On 06/08/2015			Bond Future	1	3,200,000	0.00 Client	Buy
12:11:53	R2030	On 06/08/2015			Bond Future	1	3,200,000	0.00 Member	Sell
12:11:53	R2030	On 06/08/2015			Bond Future	1	2,300,000	0.00 Member	Sell
12:11:53	R2030	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
12:11:53	R2030	On 06/08/2015			Bond Future	1	4,300,000	0.00 Client	Buy
Total for R2030 Bond Future						8	20,200,000	0.00	
12:11:53	R2032	On 06/08/2015			Bond Future	1	2,200,000	0.00 Member	Sell
12:11:53	R2032	On 06/08/2015			Bond Future	1	3,200,000	0.00 Client	Buy
12:11:53	R2032	On 06/08/2015			Bond Future	1	2,200,000	0.00 Client	Buy
12:11:53	R2032	On 06/08/2015			Bond Future	1	3,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:31:15	R2032	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Sell
12:31:15	R2032	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
12:31:15	R2032	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
12:31:15	R2032	On 06/08/2015			Bond Future	1	4,200,000	0.00 Client	Buy
Total for R2032 Bond Future						8	19,800,000	0.00	
12:27:23	R2037	On 06/08/2015			Bond Future	1	31,000,000	0.00 Client	Buy
12:27:23	R2037	On 06/08/2015			Bond Future	1	31,000,000	0.00 Member	Sell
12:31:15	R2037	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Buy
12:31:15	R2037	On 06/08/2015			Bond Future	1	4,200,000	0.00 Client	Buy
12:31:15	R2037	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
12:31:15	R2037	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
12:31:15	R2037	On 06/08/2015			Bond Future	1	3,100,000	0.00 Client	Buy
12:31:15	R2037	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Sell
12:31:15	R2037	On 06/08/2015			Bond Future	1	2,200,000	0.00 Member	Sell
12:31:15	R2037	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Sell
12:31:15	R2037	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Sell
12:31:15	R2037	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Buy
12:31:15	R2037	On 06/08/2015			Bond Future	1	2,200,000	0.00 Client	Buy
12:31:15	R2037	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
Total for R2037 Bond Future						14	85,200,000	0.00	
13:30:32	R204	On 06/08/2015			Bond Future	1	2,800,000	0.00 Member	Sell
13:30:32	R204	On 05/11/2015			Bond Future	1	2,800,000	0.00 Member	Buy
13:30:32	R204	On 05/11/2015			Bond Future	1	2,800,000	0.00 Member	Sell
13:30:32	R204	On 06/08/2015			Bond Future	1	2,800,000	0.00 Member	Buy
13:49:15	R204	On 06/08/2015			Bond Future	1	2,800,000	0.00 Client	Buy
13:49:15	R204	On 06/08/2015			Bond Future	1	2,800,000	0.00 Member	Sell
13:49:54	R204	On 05/11/2015			Bond Future	1	2,800,000	0.00 Member	Buy
13:49:54	R204	On 05/11/2015			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R204 Bond Future						8	22,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:27:23	R207	On 06/08/2015			Bond Future	1	79,000,000	0.00 Client	Sell
12:27:23	R207	On 06/08/2015			Bond Future	1	79,000,000	0.00 Member	Buy
13:30:32	R207	On 05/11/2015			Bond Future	1	2,100,000	0.00 Member	Buy
13:30:32	R207	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Sell
13:30:32	R207	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Buy
13:30:32	R207	On 05/11/2015			Bond Future	1	2,100,000	0.00 Member	Sell
13:49:30	R207	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Sell
13:49:30	R207	On 06/08/2015			Bond Future	1	2,100,000	0.00 Client	Buy
13:50:02	R207	On 05/11/2015			Bond Future	1	2,100,000	0.00 Member	Buy
13:50:02	R207	On 05/11/2015			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R207 Bond Future						10	174,800,000	0.00	
12:31:15	R209	On 06/08/2015			Bond Future	1	5,300,000	0.00 Member	Sell
12:31:15	R209	On 06/08/2015			Bond Future	1	2,800,000	0.00 Member	Sell
12:31:15	R209	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Buy
12:31:15	R209	On 06/08/2015			Bond Future	1	1,300,000	0.00 Member	Sell
12:31:15	R209	On 06/08/2015			Bond Future	1	2,800,000	0.00 Client	Buy
12:31:15	R209	On 06/08/2015			Bond Future	1	5,300,000	0.00 Client	Buy
12:31:15	R209	On 06/08/2015			Bond Future	1	4,000,000	0.00 Client	Buy
12:31:15	R209	On 06/08/2015			Bond Future	1	4,000,000	0.00 Member	Sell
12:31:15	R209	On 06/08/2015			Bond Future	1	1,300,000	0.00 Client	Buy
12:31:15	R209	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Sell
12:31:15	R209	On 06/08/2015			Bond Future	1	1,100,000	0.00 Client	Buy
12:31:15	R209	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
Total for R209 Bond Future						12	29,800,000	0.00	
Grand Total for all Instruments						86	1,465,400,000	0.00	