



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 13/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:05:32	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Buy
10:05:32	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Sell
10:15:26	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Sell
10:15:26	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Client	Buy
12:10:03	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Buy
12:10:03	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Sell
12:23:29	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Sell
12:23:29	R186	On 05/11/2015		Bond Future	1	10,000,000	0.00 Client	Buy
14:25:08	R186	On 05/11/2015		Bond Future	1	300,000	0.00 Member	Buy
14:25:08	R186	On 05/11/2015		Bond Future	1	300,000	0.00 Member	Sell
17:06:44	R186	On 05/11/2015		Bond Future	1	300,000	0.00 Client	Buy
17:06:44	R186	On 05/11/2015		Bond Future	1	300,000	0.00 Member	Sell
Total for R186 Bond Future					12	43,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:11:50	R2023	On 05/11/2015			Bond Future	1	32,500,000	0.00 Member	Sell
12:11:50	R2023	On 05/11/2015			Bond Future	1	32,500,000	0.00 Member	Buy
Total for R2023 Bond Future						2	65,000,000	0.00	
12:10:03	R2030	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Buy
12:10:03	R2030	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Sell
12:22:53	R2030	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Sell
12:22:53	R2030	On 05/11/2015			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R2030 Bond Future						4	80,000,000	0.00	
16:52:24	R204	On 05/11/2015			Bond Future	1	596,800,000	0.00 Member	Sell
16:52:24	R204	On 05/11/2015			Bond Future	1	610,900,000	0.00 Member	Buy
17:07:19	R204	On 05/11/2015			Bond Future	1	7,000,000	0.00 Client	Sell
17:07:19	R204	On 05/11/2015			Bond Future	1	7,100,000	0.00 Member	Sell
17:07:19	R204	On 05/11/2015			Bond Future	1	7,100,000	0.00 Member	Buy
17:07:19	R204	On 05/11/2015			Bond Future	1	596,800,000	0.00 Client	Sell
17:07:19	R204	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Buy
17:07:19	R204	On 05/11/2015			Bond Future	1	7,100,000	0.00 Client	Sell
17:07:19	R204	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Sell
17:07:19	R204	On 05/11/2015			Bond Future	1	596,800,000	0.00 Member	Buy
Total for R204 Bond Future						10	2,443,600,000	0.00	
12:10:03	R213	On 05/11/2015			Bond Future	1	40,000,000	0.00 Member	Buy
12:10:03	R213	On 05/11/2015			Bond Future	1	40,000,000	0.00 Member	Sell
12:23:54	R213	On 05/11/2015			Bond Future	1	40,000,000	0.00 Client	Buy
12:23:54	R213	On 05/11/2015			Bond Future	1	40,000,000	0.00 Member	Sell
Total for R213 Bond Future						4	160,000,000	0.00	
Grand Total for all Instruments						32	2,791,800,000	0.00	