



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 17/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:42	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
11:02:42	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
11:22:51	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
11:22:51	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
15:00:15	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
15:00:15	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>60,000</b>	<b>0.00</b>	
10:01:47	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Sell
10:01:47	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Buy
13:02:35	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Client	Buy
13:02:35	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Sell
15:31:38	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Sell
15:31:38	R186	On 05/11/2015		Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:33:18	R186	On 05/11/2015			Bond Future	1	200,000	0.00 Member	Sell
15:33:18	R186	On 05/11/2015			Bond Future	1	200,000	0.00 Client	Buy
16:17:50	R186	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Sell
16:17:50	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Buy
16:49:28	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
16:49:28	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Client	Buy
16:49:28	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
16:49:28	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
16:49:28	R186	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>15</b>	<b>33,600,000</b>	<b>0.00</b>	
16:17:50	R203	On 05/11/2015			Bond Future	1	130,000,000	0.00 Member	Sell
16:17:50	R203	On 05/11/2015			Bond Future	1	112,500,000	0.00 Member	Buy
16:51:03	R203	On 05/11/2015			Bond Future	1	15,200,000	0.00 Client	Buy
16:51:03	R203	On 05/11/2015			Bond Future	1	2,300,000	0.00 Client	Buy
16:51:03	R203	On 05/11/2015			Bond Future	1	2,300,000	0.00 Member	Buy
16:51:03	R203	On 05/11/2015			Bond Future	1	15,200,000	0.00 Member	Buy
16:51:03	R203	On 05/11/2015			Bond Future	1	112,500,000	0.00 Member	Sell
16:51:03	R203	On 05/11/2015			Bond Future	1	2,300,000	0.00 Member	Sell
16:51:03	R203	On 05/11/2015			Bond Future	1	15,200,000	0.00 Member	Sell
16:51:03	R203	On 05/11/2015			Bond Future	1	112,500,000	0.00 Client	Buy
<b>Total for R203 Bond Future</b>						<b>10</b>	<b>520,000,000</b>	<b>0.00</b>	
16:17:50	R2030	On 05/11/2015			Bond Future	1	226,000,000	0.00 Member	Sell
16:17:50	R2030	On 05/11/2015			Bond Future	1	206,100,000	0.00 Member	Buy
16:50:14	R2030	On 05/11/2015			Bond Future	1	13,600,000	0.00 Client	Buy
16:50:14	R2030	On 05/11/2015			Bond Future	1	206,100,000	0.00 Member	Sell
16:50:14	R2030	On 05/11/2015			Bond Future	1	206,100,000	0.00 Client	Buy
16:50:14	R2030	On 05/11/2015			Bond Future	1	6,300,000	0.00 Member	Buy
16:50:14	R2030	On 05/11/2015			Bond Future	1	13,600,000	0.00 Member	Buy
16:50:14	R2030	On 05/11/2015			Bond Future	1	13,600,000	0.00 Member	Sell
16:50:14	R2030	On 05/11/2015			Bond Future	1	6,300,000	0.00 Client	Buy
16:50:14	R2030	On 05/11/2015			Bond Future	1	6,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R2030 Bond Future</b>						<b>10</b>	<b>904,000,000</b>	<b>0.00</b>	
10:08:46	R207	On 05/11/2015			Bond Future	1	333,900,000	0.00 Member	Sell
10:08:46	R207	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	28,000,000	0.00 Client	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	30,000,000	0.00 Client	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	49,000,000	0.00 Client	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	19,400,000	0.00 Member	Sell
10:40:38	R207	On 05/11/2015			Bond Future	1	49,000,000	0.00 Member	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	28,000,000	0.00 Member	Sell
10:40:38	R207	On 05/11/2015			Bond Future	1	31,500,000	0.00 Client	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	48,000,000	0.00 Client	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	28,000,000	0.00 Member	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	19,400,000	0.00 Member	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	48,000,000	0.00 Member	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	31,500,000	0.00 Member	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	48,000,000	0.00 Member	Sell
10:40:38	R207	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Sell
10:40:38	R207	On 05/11/2015			Bond Future	1	31,500,000	0.00 Member	Sell
10:40:38	R207	On 05/11/2015			Bond Future	1	30,000,000	0.00 Member	Sell
10:40:38	R207	On 05/11/2015			Bond Future	1	49,000,000	0.00 Member	Sell
10:40:38	R207	On 05/11/2015			Bond Future	1	19,400,000	0.00 Client	Buy
10:40:38	R207	On 05/11/2015			Bond Future	1	20,000,000	0.00 Client	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Sell
10:40:39	R207	On 05/11/2015			Bond Future	1	11,000,000	0.00 Member	Sell
10:40:39	R207	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:40:39	R207	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:40:39	R207	On 05/11/2015			Bond Future	1	18,000,000	0.00 Member	Sell
10:40:39	R207	On 05/11/2015			Bond Future	1	8,000,000	0.00 Member	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:40:39	R207	On 05/11/2015			Bond Future	1	18,000,000	0.00 Member	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	17,000,000	0.00 Member	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	11,000,000	0.00 Member	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	18,000,000	0.00 Client	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Sell
10:40:39	R207	On 05/11/2015			Bond Future	1	17,000,000	0.00 Member	Sell
10:40:39	R207	On 05/11/2015			Bond Future	1	7,000,000	0.00 Client	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	17,000,000	0.00 Client	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
10:40:39	R207	On 05/11/2015			Bond Future	1	11,000,000	0.00 Client	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	8,000,000	0.00 Client	Buy
10:40:39	R207	On 05/11/2015			Bond Future	1	10,000,000	0.00 Client	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Sell
10:40:40	R207	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Sell
10:40:40	R207	On 05/11/2015			Bond Future	1	2,000,000	0.00 Client	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Sell
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Buy
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Sell
10:40:40	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Buy
16:17:50	R207	On 05/11/2015			Bond Future	1	301,000,000	0.00 Member	Sell
16:17:50	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Buy
16:53:36	R207	On 05/11/2015			Bond Future	1	29,000,000	0.00 Member	Buy
16:53:36	R207	On 05/11/2015			Bond Future	1	27,000,000	0.00 Member	Buy
16:53:36	R207	On 05/11/2015			Bond Future	1	42,000,000	0.00 Client	Buy
16:53:36	R207	On 05/11/2015			Bond Future	1	29,000,000	0.00 Client	Buy
16:53:36	R207	On 05/11/2015			Bond Future	1	34,000,000	0.00 Member	Sell
16:53:36	R207	On 05/11/2015			Bond Future	1	34,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:36	R207	On 05/11/2015			Bond Future	1	42,000,000	0.00 Member	Sell
16:53:36	R207	On 05/11/2015			Bond Future	1	36,000,000	0.00 Member	Sell
16:53:36	R207	On 05/11/2015			Bond Future	1	42,000,000	0.00 Member	Buy
16:53:36	R207	On 05/11/2015			Bond Future	1	36,000,000	0.00 Member	Buy
16:53:36	R207	On 05/11/2015			Bond Future	1	34,000,000	0.00 Member	Buy
16:53:36	R207	On 05/11/2015			Bond Future	1	36,000,000	0.00 Client	Buy
16:53:36	R207	On 05/11/2015			Bond Future	1	27,000,000	0.00 Member	Sell
16:53:36	R207	On 05/11/2015			Bond Future	1	29,000,000	0.00 Member	Sell
16:53:36	R207	On 05/11/2015			Bond Future	1	27,000,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	6,200,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	26,000,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	14,500,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	8,800,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	13,500,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	14,500,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	26,000,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	5,800,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	5,800,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	13,500,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	15,000,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	12,200,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	12,200,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	23,000,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	23,000,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	26,000,000	0.00 Member	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	6,200,000	0.00 Member	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	5,800,000	0.00 Member	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	13,500,000	0.00 Member	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	12,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	8,800,000	0.00 Member	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	8,800,000	0.00 Member	Sell
16:53:37	R207	On 05/11/2015			Bond Future	1	23,000,000	0.00 Member	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Buy
16:53:37	R207	On 05/11/2015			Bond Future	1	14,500,000	0.00 Member	Buy
<b>Total for R207 Bond Future</b>						<b>110</b>	<b>2,539,600,000</b>	<b>0.00</b>	
9:09:17	R208	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
9:09:17	R208	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>6,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>153</b>	<b>4,003,260,000</b>	<b>0.00</b>	