



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 13/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:49:27	R186	On 05/11/2015		Bond Future	1	4,600,000	0.00 Member	Sell
12:49:27	R186	On 05/11/2015		Bond Future	1	4,600,000	0.00 Member	Buy
15:26:46	R186	On 05/11/2015		Bond Future	1	26,000,000	0.00 Member	Sell
15:26:46	R186	On 05/11/2015		Bond Future	1	26,000,000	0.00 Member	Buy
15:48:26	R186	On 05/11/2015		Bond Future	1	4,600,000	0.00 Client	Buy
15:48:26	R186	On 05/11/2015		Bond Future	1	4,600,000	0.00 Member	Sell
15:50:01	R186	On 05/11/2015		Bond Future	1	26,000,000	0.00 Member	Buy
15:50:01	R186	On 05/11/2015		Bond Future	1	26,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>122,400,000</b>	<b>0.00</b>	
12:49:27	R2023	On 05/11/2015		Bond Future	1	1,800,000	0.00 Member	Sell
12:49:27	R2023	On 05/11/2015		Bond Future	1	1,800,000	0.00 Member	Buy
15:47:28	R2023	On 05/11/2015		Bond Future	1	1,800,000	0.00 Member	Sell
15:47:28	R2023	On 05/11/2015		Bond Future	1	1,800,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2023 Bond Future</b>					<b>4</b>	<b>7,200,000</b>	<b>0.00</b>	
9:57:52	R203	On 05/11/2015		Bond Future	1	2,200,000	0.00 Member	Buy
9:57:52	R203	On 05/11/2015		Bond Future	1	2,200,000	0.00 Member	Sell
15:41:09	R203	On 05/11/2015		Bond Future	1	2,200,000	0.00 Member	Sell
15:41:09	R203	On 05/11/2015		Bond Future	1	2,200,000	0.00 Client	Buy
<b>Total for R203 Bond Future</b>					<b>4</b>	<b>8,800,000</b>	<b>0.00</b>	
12:49:27	R204	On 05/11/2015		Bond Future	1	14,400,000	0.00 Member	Sell
12:49:27	R204	On 05/11/2015		Bond Future	1	14,400,000	0.00 Member	Buy
15:42:59	R204	On 05/11/2015		Bond Future	1	14,400,000	0.00 Member	Sell
15:42:59	R204	On 05/11/2015		Bond Future	1	14,400,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>					<b>4</b>	<b>57,600,000</b>	<b>0.00</b>	
12:49:27	R207	On 05/11/2015		Bond Future	1	16,100,000	0.00 Member	Sell
12:49:27	R207	On 05/11/2015		Bond Future	1	16,100,000	0.00 Member	Buy
15:45:49	R207	On 05/11/2015		Bond Future	1	16,100,000	0.00 Member	Sell
15:45:49	R207	On 05/11/2015		Bond Future	1	16,100,000	0.00 Client	Buy
16:51:22	R207	On 05/11/2015		Bond Future	1	7,000,000	0.00 Member	Buy
16:51:22	R207	On 05/11/2015		Bond Future	1	7,000,000	0.00 Member	Sell
16:54:16	R207	On 05/11/2015		Bond Future	1	7,000,000	0.00 Member	Buy
16:54:16	R207	On 05/11/2015		Bond Future	1	7,000,000	0.00 Client	Sell
17:25:27	R207	On 05/11/2015		Bond Future	1	11,500,000	0.00 Member	Sell
17:25:27	R207	On 05/11/2015		Bond Future	1	11,500,000	0.00 Member	Buy
17:25:27	R207	On 05/11/2015		Bond Future	1	11,500,000	0.00 Member	Buy
17:25:27	R207	On 05/11/2015		Bond Future	1	11,500,000	0.00 Member	Sell
17:40:10	R207	On 05/11/2015		Bond Future	1	11,500,000	0.00 Client	Buy
17:40:10	R207	On 05/11/2015		Bond Future	1	11,500,000	0.00 Member	Sell
17:40:26	R207	On 05/11/2015		Bond Future	1	11,500,000	0.00 Client	Sell
17:40:26	R207	On 05/11/2015		Bond Future	1	11,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R207 Bond Future</b>						<b>16</b>	<b>184,400,000</b>	<b>0.00</b>	
17:25:27	R209	On 05/11/2015			Bond Future	1	18,000,000	0.00 Member	Sell
17:25:27	R209	On 05/11/2015			Bond Future	1	18,000,000	0.00 Member	Buy
17:39:44	R209	On 05/11/2015			Bond Future	1	18,000,000	0.00 Member	Sell
17:39:44	R209	On 05/11/2015			Bond Future	1	18,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>72,000,000</b>	<b>0.00</b>	
12:49:27	R213	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
12:49:27	R213	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
15:49:03	R213	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Buy
15:49:03	R213	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>12,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>44</b>	<b>464,400,000</b>	<b>0.00</b>	