



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 20/05/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:08:25	R186	On 06/08/2015		Bond Future	1	900,000	0.00 Member	Sell
9:08:25	R186	On 06/08/2015		Bond Future	1	900,000	0.00 Member	Buy
9:10:52	R186	On 06/08/2015		Bond Future	1	900,000	0.00 Client	Buy
9:10:52	R186	On 06/08/2015		Bond Future	1	900,000	0.00 Member	Sell
9:37:06	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
9:37:06	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Buy
14:07:25	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
14:07:25	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Buy
15:22:43	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
15:22:43	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Buy
Total for R186 Bond Future					10	63,600,000	0.00	
14:07:25	R214	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Buy
14:07:25	R214	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:22:43	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
15:22:43	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R214 Bond Future						4	40,000,000	0.00	
Grand Total for all Instruments						14	103,600,000	0.00	