



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 25/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:39:06	GOVI	On 06/08/2015		GOVI	1	200,000	0.00 Client	Buy
9:39:06	GOVI	On 06/08/2015		GOVI	1	100,000	0.00 Member	Sell
12:25:57	GOVI	On 06/08/2015		GOVI	1	100,000	0.00 Member	Sell
12:25:57	GOVI	On 06/08/2015		GOVI	1	100,000	0.00 Client	Sell
12:25:57	GOVI	On 06/08/2015		GOVI	1	100,000	0.00 Member	Buy
12:25:57	GOVI	On 06/08/2015		GOVI	1	100,000	0.00 Member	Buy
12:25:57	GOVI	On 06/08/2015		GOVI	1	100,000	0.00 Client	Sell
14:18:56	GOVI	On 06/08/2015		GOVI	1	150,000	0.00 Client	Buy
14:18:56	GOVI	On 06/08/2015		GOVI	1	150,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>9</b>	<b>1,100,000</b>	<b>0.00</b>	
8:16:00	R186	On 06/08/2015		Bond Future	1	14,600,000	0.00 Member	Buy
8:16:00	R186	On 06/08/2015		Bond Future	1	404,600,000	0.00 Member	Sell
9:43:52	R186	On 06/08/2015		Bond Future	1	2,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:43:52	R186	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Buy
9:51:42	R186	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Buy
9:51:42	R186	On 06/08/2015			Bond Future	1	2,100,000	0.00 Client	Sell
10:06:11	R186	On 05/11/2015	7.86	Call	Bond Future	1	67,400,000	0.00 Member	Sell
10:06:11	R186	On 05/11/2015	7.86	Call	Bond Future	1	67,400,000	0.00 Member	Buy
10:07:40	R186	On 05/11/2015	8.35	Call	Bond Future	1	67,400,000	0.00 Member	Buy
10:07:40	R186	On 05/11/2015	8.35	Call	Bond Future	1	67,400,000	0.00 Member	Sell
10:08:01	R186	On 05/11/2015	8.85	Put	Bond Future	1	67,400,000	0.00 Member	Sell
10:08:01	R186	On 05/11/2015	8.85	Put	Bond Future	1	67,400,000	0.00 Member	Buy
11:32:22	R186	On 06/08/2015			Bond Future	1	13,900,000	0.00 Member	Buy
11:32:22	R186	On 06/08/2015			Bond Future	1	13,900,000	0.00 Client	Sell
11:38:34	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
11:38:34	R186	On 06/08/2015			Bond Future	1	20,500,000	0.00 Member	Buy
12:07:55	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Buy
12:07:55	R186	On 06/08/2015			Bond Future	1	14,900,000	0.00 Client	Sell
12:07:55	R186	On 06/08/2015			Bond Future	1	2,700,000	0.00 Member	Buy
12:07:55	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
12:07:55	R186	On 06/08/2015			Bond Future	1	2,700,000	0.00 Member	Sell
12:07:55	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Member	Sell
12:07:55	R186	On 06/08/2015			Bond Future	1	14,900,000	0.00 Member	Sell
12:07:55	R186	On 06/08/2015			Bond Future	1	14,900,000	0.00 Member	Buy
12:07:55	R186	On 06/08/2015			Bond Future	1	2,700,000	0.00 Client	Sell
12:07:55	R186	On 06/08/2015			Bond Future	1	2,500,000	0.00 Client	Sell
12:07:55	R186	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	14,600,000	0.00 Member	Sell
16:40:09	R186	On 06/08/2015			Bond Future	1	106,200,000	0.00 Client	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	23,800,000	0.00 Member	Sell
16:40:09	R186	On 06/08/2015			Bond Future	1	23,200,000	0.00 Client	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	106,200,000	0.00 Member	Sell
16:40:09	R186	On 06/08/2015			Bond Future	1	23,800,000	0.00 Client	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	24,900,000	0.00 Member	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	106,200,000	0.00 Member	Sell
16:40:09	R186	On 06/08/2015			Bond Future	1	14,600,000	0.00 Client	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	106,200,000	0.00 Client	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	48,000,000	0.00 Member	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	48,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:40:09	R186	On 06/08/2015			Bond Future	1	23,800,000	0.00 Member	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	23,200,000	0.00 Member	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	23,200,000	0.00 Member	Sell
16:40:09	R186	On 06/08/2015			Bond Future	1	57,700,000	0.00 Member	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	57,700,000	0.00 Member	Sell
16:40:09	R186	On 06/08/2015			Bond Future	1	24,900,000	0.00 Client	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	106,200,000	0.00 Member	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	57,700,000	0.00 Client	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	106,200,000	0.00 Member	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	48,000,000	0.00 Client	Buy
16:40:09	R186	On 06/08/2015			Bond Future	1	24,900,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>50</b>	<b>2,141,000,000</b>	<b>0.00</b>	
9:15:31	R203	On 06/08/2015			Bond Future	1	36,400,000	0.00 Member	Buy
9:15:31	R203	On 06/08/2015			Bond Future	1	36,400,000	0.00 Member	Sell
14:56:21	R203	On 06/08/2015			Bond Future	1	36,400,000	0.00 Client	Buy
14:56:21	R203	On 06/08/2015			Bond Future	1	36,400,000	0.00 Member	Sell
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>145,600,000</b>	<b>0.00</b>	
9:15:31	R204	On 06/08/2015			Bond Future	1	15,200,000	0.00 Member	Buy
9:15:31	R204	On 06/08/2015			Bond Future	1	193,900,000	0.00 Member	Sell
14:55:15	R204	On 06/08/2015			Bond Future	1	178,700,000	0.00 Member	Buy
14:55:15	R204	On 06/08/2015			Bond Future	1	178,700,000	0.00 Client	Buy
14:55:15	R204	On 06/08/2015			Bond Future	1	178,700,000	0.00 Member	Sell
14:55:15	R204	On 06/08/2015			Bond Future	1	15,200,000	0.00 Member	Sell
14:55:15	R204	On 06/08/2015			Bond Future	1	15,200,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>7</b>	<b>775,600,000</b>	<b>0.00</b>	
9:15:31	R207	On 06/08/2015			Bond Future	1	111,200,000	0.00 Member	Buy
9:15:31	R207	On 06/08/2015			Bond Future	1	111,200,000	0.00 Member	Sell
14:55:47	R207	On 06/08/2015			Bond Future	1	111,200,000	0.00 Member	Sell
14:55:47	R207	On 06/08/2015			Bond Future	1	111,200,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R207 Bond Future				4	444,800,000		0.00
	Grand Total for all Instruments				74	3,508,100,000		0.00