



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 15/07/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:52:08	R186	On 06/08/2015		Bond Future	1	2,300,000	0.00 Client	Buy
12:52:08	R186	On 06/08/2015		Bond Future	1	2,300,000	0.00 Member	Sell
Total for R186 Bond Future					2	4,600,000	0.00	
12:49:22	R2030	On 06/08/2015		Bond Future	1	34,600,000	0.00 Client	Sell
12:49:22	R2030	On 06/08/2015		Bond Future	1	34,600,000	0.00 Member	Buy
13:10:15	R2030	On 06/08/2015		Bond Future	1	298,300,000	0.00 Member	Sell
13:10:15	R2030	On 06/08/2015		Bond Future	1	343,700,000	0.00 Member	Buy
13:21:50	R2030	On 06/08/2015		Bond Future	1	13,100,000	0.00 Member	Sell
13:21:50	R2030	On 06/08/2015		Bond Future	1	25,400,000	0.00 Member	Sell
13:21:50	R2030	On 06/08/2015		Bond Future	1	6,900,000	0.00 Member	Sell
13:21:50	R2030	On 06/08/2015		Bond Future	1	13,100,000	0.00 Client	Sell
13:21:50	R2030	On 06/08/2015		Bond Future	1	6,900,000	0.00 Member	Buy
13:21:50	R2030	On 06/08/2015		Bond Future	1	6,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:21:50	R2030	On 06/08/2015			Bond Future	1	13,100,000	0.00 Member	Buy
13:21:50	R2030	On 06/08/2015			Bond Future	1	298,300,000	0.00 Client	Sell
13:21:50	R2030	On 06/08/2015			Bond Future	1	25,400,000	0.00 Client	Sell
13:21:50	R2030	On 06/08/2015			Bond Future	1	298,300,000	0.00 Member	Buy
13:21:50	R2030	On 06/08/2015			Bond Future	1	25,400,000	0.00 Member	Buy
Total for R2030 Bond Future						15	1,444,000,000	0.00	
12:52:08	R2037	On 06/08/2015			Bond Future	1	254,000,000	0.00 Member	Buy
12:52:08	R2037	On 06/08/2015			Bond Future	1	270,000,000	0.00 Member	Sell
13:20:32	R2037	On 06/08/2015			Bond Future	1	254,000,000	0.00 Client	Buy
13:20:32	R2037	On 06/08/2015			Bond Future	1	4,000,000	0.00 Member	Buy
13:20:32	R2037	On 06/08/2015			Bond Future	1	12,000,000	0.00 Member	Buy
13:20:32	R2037	On 06/08/2015			Bond Future	1	4,000,000	0.00 Client	Buy
13:20:32	R2037	On 06/08/2015			Bond Future	1	12,000,000	0.00 Member	Sell
13:20:32	R2037	On 06/08/2015			Bond Future	1	12,000,000	0.00 Client	Buy
13:20:32	R2037	On 06/08/2015			Bond Future	1	254,000,000	0.00 Member	Sell
13:20:32	R2037	On 06/08/2015			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2037 Bond Future						10	1,080,000,000	0.00	
16:01:43	R2048	On 06/08/2015			Bond Future	1	325,000,000	0.00 Member	Buy
16:01:43	R2048	On 06/08/2015			Bond Future	1	368,000,000	0.00 Member	Sell
16:28:26	R2048	On 06/08/2015			Bond Future	1	14,700,000	0.00 Client	Buy
16:28:26	R2048	On 06/08/2015			Bond Future	1	14,700,000	0.00 Member	Sell
16:28:26	R2048	On 06/08/2015			Bond Future	1	28,300,000	0.00 Member	Sell
16:28:26	R2048	On 06/08/2015			Bond Future	1	28,300,000	0.00 Client	Buy
16:28:26	R2048	On 06/08/2015			Bond Future	1	14,700,000	0.00 Member	Buy
16:28:26	R2048	On 06/08/2015			Bond Future	1	28,300,000	0.00 Member	Buy
16:28:26	R2048	On 06/08/2015			Bond Future	1	325,000,000	0.00 Client	Buy
16:28:26	R2048	On 06/08/2015			Bond Future	1	325,000,000	0.00 Member	Sell
Total for R2048 Bond Future						10	1,472,000,000	0.00	
12:52:08	R207	On 06/08/2015			Bond Future	1	12,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:52:08	R207	On 06/08/2015			Bond Future	1	12,500,000	0.00 Member	Sell
16:16:52	R207	On 06/08/2015			Bond Future	1	1,091,800,000	0.00 Member	Buy
16:16:52	R207	On 06/08/2015			Bond Future	1	913,900,000	0.00 Member	Sell
16:29:47	R207	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Buy
16:29:47	R207	On 06/08/2015			Bond Future	1	80,400,000	0.00 Member	Buy
16:29:47	R207	On 06/08/2015			Bond Future	1	80,400,000	0.00 Client	Sell
16:29:47	R207	On 06/08/2015			Bond Future	1	41,300,000	0.00 Member	Buy
16:29:47	R207	On 06/08/2015			Bond Future	1	16,200,000	0.00 Member	Buy
16:29:47	R207	On 06/08/2015			Bond Future	1	41,300,000	0.00 Member	Sell
16:29:47	R207	On 06/08/2015			Bond Future	1	913,900,000	0.00 Client	Sell
16:29:47	R207	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
16:29:47	R207	On 06/08/2015			Bond Future	1	16,200,000	0.00 Member	Sell
16:29:47	R207	On 06/08/2015			Bond Future	1	80,400,000	0.00 Member	Sell
16:29:47	R207	On 06/08/2015			Bond Future	1	913,900,000	0.00 Member	Buy
16:29:47	R207	On 06/08/2015			Bond Future	1	16,200,000	0.00 Client	Sell
16:29:47	R207	On 06/08/2015			Bond Future	1	41,300,000	0.00 Client	Sell
16:29:47	R207	On 06/08/2015			Bond Future	1	40,000,000	0.00 Client	Sell
Total for R207 Bond Future						18	4,392,200,000	0.00	
13:01:42	R210	On 06/08/2015			Bond Future	1	4,700,000	0.00 Member	Buy
13:01:42	R210	On 06/08/2015			Bond Future	1	4,700,000	0.00 Client	Sell
Total for R210 Bond Future						2	9,400,000	0.00	
Grand Total for all Instruments						57	8,402,200,000	0.00	