



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 19/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:15:36	ALBI	On 06/08/2015		Index Future	1	10,000	0.00 Member	Sell
15:15:36	ALBI	On 06/08/2015		Index Future	1	10,000	0.00 Member	Buy
15:46:14	ALBI	On 06/08/2015		Index Future	1	10,000	0.00 Member	Buy
15:46:14	ALBI	On 06/08/2015		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	0.00	
11:41:07	R186	On 06/08/2015		Bond Future	1	20,000,000	0.00 Member	Buy
11:41:07	R186	On 06/08/2015		Bond Future	1	20,000,000	0.00 Member	Sell
12:06:39	R186	On 06/08/2015		Bond Future	1	20,000,000	0.00 Client	Buy
12:06:39	R186	On 06/08/2015		Bond Future	1	20,000,000	0.00 Member	Sell
Total for R186 Bond Future					4	80,000,000	0.00	
15:26:27	R2037	On 06/08/2015		Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:26:27	R2037	On 06/08/2015			Bond Future	1	800,000	0.00 Client	Sell
Total for R2037 Bond Future						2	1,600,000	0.00	
12:37:20	R2044	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
12:37:20	R2044	On 06/08/2015			Bond Future	1	21,000,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	900,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,900,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,900,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,900,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,100,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,800,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,900,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,300,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,400,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	900,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,300,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,900,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,200,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,900,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,300,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,900,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,900,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	2,900,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,200,000	0.00 Client	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	900,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
14:55:23	R2044	On 06/08/2015			Bond Future	1	1,800,000	0.00 Member	Buy
Total for R2044 Bond Future						40	84,000,000	0.00	
12:37:20	R2048	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
12:37:20	R2048	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	700,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	500,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	100,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	200,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	100,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	500,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	200,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
14:58:21	R2048	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Buy
14:58:21	R2048	On 06/08/2015			Bond Future	1	600,000	0.00 Member	Sell
Total for R2048 Bond Future						40	20,000,000	0.00	
11:27:01	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Buy
11:27:01	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Sell
15:26:27	R209	On 06/08/2015			Bond Future	1	1,100,000	0.00 Client	Sell
15:26:27	R209	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R209 Bond Future						4	3,600,000	0.00	
Grand Total for all Instruments						94	189,240,000	0.00	