



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 01/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:44:04	I2033	On 05/11/2015		Bond Future	1	10,000,000	0.00 Member	Buy
11:44:04	I2033	On 05/11/2015		Bond Future	1	10,000,000	0.00 Client	Sell
Total for I2033 Bond Future					2	20,000,000	0.00	
11:44:04	I2038	On 05/11/2015		Bond Future	1	2,700,000	0.00 Member	Sell
11:44:04	I2038	On 05/11/2015		Bond Future	1	2,700,000	0.00 Client	Buy
Total for I2038 Bond Future					2	5,400,000	0.00	
12:26:15	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Buy
12:26:15	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Sell
12:40:37	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Client	Sell
12:40:37	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Buy
12:50:40	R186	On 05/11/2015		Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:50:40	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Sell
16:20:21	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
16:20:21	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
16:22:33	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
16:22:33	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
Total for R186 Bond Future						10	10,000,000	0.00	
11:44:04	R202	On 05/11/2015			Bond Future	1	800,000	0.00 Member	Sell
11:44:04	R202	On 05/11/2015			Bond Future	1	800,000	0.00 Client	Buy
Total for R202 Bond Future						2	1,600,000	0.00	
12:13:43	R203	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Sell
12:13:43	R203	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Buy
12:29:17	R203	On 05/11/2015			Bond Future	1	20,000,000	0.00 Member	Buy
12:29:17	R203	On 05/11/2015			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R203 Bond Future						4	80,000,000	0.00	
12:17:00	R2048	On 05/11/2015			Bond Future	1	3,800,000	0.00 Member	Buy
12:17:00	R2048	On 05/11/2015			Bond Future	1	3,800,000	0.00 Member	Sell
12:29:30	R2048	On 05/11/2015			Bond Future	1	3,800,000	0.00 Member	Sell
12:29:30	R2048	On 05/11/2015			Bond Future	1	3,800,000	0.00 Client	Buy
Total for R2048 Bond Future						4	15,200,000	0.00	
16:10:39	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
16:10:39	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
16:18:42	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
16:18:42	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
Total for R213 Bond Future						4	100,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					28	232,200,000		0.00
