



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 23/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:20:35	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Client	Sell
9:20:35	GOVI	On 06/08/2015		GOVI	1	20,000	0.00 Member	Buy
Total for GOVI GOVI					2	40,000	0.00	
10:04:38	JIBAR FUTURE	On 18/11/2015		Jibar Tradeable Future	1	100,000,000	0.00 Client	Buy
10:04:38	JIBAR FUTURE	On 18/11/2015		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	200,000,000	0.00	
9:13:45	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell
9:13:45	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future					2	10,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:16:32	R204	On 06/08/2015			Bond Future	1	14,300,000	0.00 Member	Buy
8:16:32	R204	On 06/08/2015			Bond Future	1	14,300,000	0.00 Member	Sell
13:31:26	R204	On 06/08/2015			Bond Future	1	14,300,000	0.00 Member	Sell
13:31:26	R204	On 06/08/2015			Bond Future	1	14,300,000	0.00 Client	Buy
Total for R204 Bond Future						4	57,200,000	0.00	
9:43:07	R2048	On 06/08/2015			Bond Future	1	5,000,000	0.00 Member	Buy
9:43:07	R2048	On 06/08/2015			Bond Future	1	5,000,000	0.00 Client	Sell
17:07:50	R2048	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
17:07:50	R2048	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	30,000,000	0.00	
8:16:32	R207	On 06/08/2015			Bond Future	1	13,800,000	0.00 Member	Buy
8:16:32	R207	On 06/08/2015			Bond Future	1	13,800,000	0.00 Member	Sell
13:32:05	R207	On 06/08/2015			Bond Future	1	13,800,000	0.00 Client	Buy
13:32:05	R207	On 06/08/2015			Bond Future	1	13,800,000	0.00 Member	Sell
Total for R207 Bond Future						4	55,200,000	0.00	
Grand Total for all Instruments						18	352,440,000	0.00	