



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 26/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:11:19	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Buy
9:11:19	R186	On 06/08/2015		Bond Future	1	700,000	0.00 Member	Buy
9:11:19	R186	On 06/08/2015		Bond Future	1	700,000	0.00 Member	Sell
9:11:19	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell
9:14:01	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Buy
9:14:01	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Client	Sell
9:14:01	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Member	Buy
9:14:01	R186	On 06/08/2015		Bond Future	1	300,000	0.00 Member	Buy
9:14:01	R186	On 06/08/2015		Bond Future	1	200,000	0.00 Client	Sell
9:14:01	R186	On 06/08/2015		Bond Future	1	300,000	0.00 Client	Sell
14:59:31	R186	On 06/08/2015		Bond Future	1	43,000,000	0.00 Member	Buy
14:59:31	R186	On 06/08/2015		Bond Future	1	21,900,000	0.00 Member	Sell
15:17:30	R186	On 06/08/2015		Bond Future	1	12,400,000	0.00 Member	Sell
15:17:30	R186	On 06/08/2015		Bond Future	1	8,700,000	0.00 Member	Sell
15:17:30	R186	On 06/08/2015		Bond Future	1	12,400,000	0.00 Member	Buy
15:17:30	R186	On 06/08/2015		Bond Future	1	8,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:17:30	R186	On 06/08/2015			Bond Future	1	12,400,000	0.00 Client	Sell
15:17:30	R186	On 06/08/2015			Bond Future	1	8,700,000	0.00 Member	Buy
15:17:30	R186	On 06/08/2015			Bond Future	1	21,900,000	0.00 Member	Buy
15:17:30	R186	On 06/08/2015			Bond Future	1	21,900,000	0.00 Client	Sell
Total for R186 Bond Future						20	184,800,000	0.00	
12:59:15	R203	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Buy
12:59:15	R203	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Sell
Total for R203 Bond Future						2	300,000,000	0.00	
15:38:24	R2037	On 06/08/2015			Bond Future	1	3,000,000	0.00 Member	Sell
15:38:24	R2037	On 06/08/2015			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2037 Bond Future						2	6,000,000	0.00	
12:59:15	R204	On 06/08/2015			Bond Future	1	100,000,000	0.00 Member	Sell
12:59:15	R204	On 06/08/2015			Bond Future	1	100,000,000	0.00 Member	Buy
Total for R204 Bond Future						2	200,000,000	0.00	
15:21:19	R207	On 06/08/2015			Bond Future	1	43,900,000	0.00 Member	Buy
15:21:19	R207	On 06/08/2015			Bond Future	1	29,100,000	0.00 Member	Sell
15:24:41	R207	On 06/08/2015			Bond Future	1	14,800,000	0.00 Member	Sell
15:24:41	R207	On 06/08/2015			Bond Future	1	14,800,000	0.00 Client	Sell
15:24:41	R207	On 06/08/2015			Bond Future	1	29,100,000	0.00 Client	Sell
15:24:41	R207	On 06/08/2015			Bond Future	1	14,800,000	0.00 Member	Buy
15:24:41	R207	On 06/08/2015			Bond Future	1	29,100,000	0.00 Member	Buy
Total for R207 Bond Future						7	175,600,000	0.00	
Grand Total for all Instruments						33	866,400,000	0.00	