



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 08/09/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
7:32:51	R186	On 05/11/2015		Bond Future	1	21,000,000	0.00 Client	Sell
7:32:51	R186	On 05/11/2015		Bond Future	1	21,000,000	0.00 Member	Buy
7:36:49	R186	On 05/11/2015		Bond Future	1	21,000,000	0.00 Client	Buy
7:36:49	R186	On 05/11/2015		Bond Future	1	21,000,000	0.00 Member	Sell
9:11:00	R186	On 05/11/2015		Bond Future	1	184,200,000	0.00 Member	Buy
9:11:00	R186	On 05/11/2015		Bond Future	1	203,500,000	0.00 Member	Sell
9:43:29	R186	On 05/11/2015		Bond Future	1	6,900,000	0.00 Member	Buy
9:43:29	R186	On 05/11/2015		Bond Future	1	12,400,000	0.00 Member	Buy
9:43:29	R186	On 05/11/2015		Bond Future	1	184,200,000	0.00 Client	Buy
9:43:29	R186	On 05/11/2015		Bond Future	1	184,200,000	0.00 Member	Sell
9:43:29	R186	On 05/11/2015		Bond Future	1	12,400,000	0.00 Member	Sell
9:43:29	R186	On 05/11/2015		Bond Future	1	6,900,000	0.00 Member	Sell
9:43:29	R186	On 05/11/2015		Bond Future	1	12,400,000	0.00 Client	Buy
9:43:29	R186	On 05/11/2015		Bond Future	1	6,900,000	0.00 Client	Buy
11:15:18	R186	On 05/11/2015		Bond Future	1	3,000,000	0.00 Member	Buy
11:15:18	R186	On 05/11/2015		Bond Future	1	3,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:14:46	R186	On 05/11/2015			Bond Future	1	3,200,000	0.00 Member	Buy
12:14:46	R186	On 05/11/2015			Bond Future	1	3,200,000	0.00 Member	Sell
12:27:53	R186	On 05/11/2015			Bond Future	1	3,200,000	0.00 Member	Sell
12:27:53	R186	On 05/11/2015			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R186 Bond Future						20	916,800,000	0.00	
7:32:51	R2023	On 05/11/2015			Bond Future	1	31,100,000	0.00 Client	Sell
7:32:51	R2023	On 05/11/2015			Bond Future	1	31,100,000	0.00 Member	Buy
7:36:59	R2023	On 05/11/2015			Bond Future	1	31,100,000	0.00 Member	Sell
7:36:59	R2023	On 05/11/2015			Bond Future	1	31,100,000	0.00 Client	Buy
9:11:00	R2023	On 05/11/2015			Bond Future	1	48,600,000	0.00 Member	Buy
9:11:00	R2023	On 05/11/2015			Bond Future	1	64,900,000	0.00 Member	Sell
9:42:32	R2023	On 05/11/2015			Bond Future	1	16,300,000	0.00 Member	Buy
9:42:32	R2023	On 05/11/2015			Bond Future	1	16,300,000	0.00 Member	Sell
9:42:32	R2023	On 05/11/2015			Bond Future	1	48,600,000	0.00 Client	Buy
9:42:32	R2023	On 05/11/2015			Bond Future	1	48,600,000	0.00 Member	Sell
9:42:32	R2023	On 05/11/2015			Bond Future	1	16,300,000	0.00 Client	Buy
Total for R2023 Bond Future						11	384,000,000	0.00	
7:32:51	R203	On 05/11/2015			Bond Future	1	4,500,000	0.00 Client	Sell
7:32:51	R203	On 05/11/2015			Bond Future	1	4,500,000	0.00 Member	Buy
7:37:20	R203	On 05/11/2015			Bond Future	1	4,500,000	0.00 Client	Buy
7:37:20	R203	On 05/11/2015			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R203 Bond Future						4	18,000,000	0.00	
9:11:00	R204	On 05/11/2015			Bond Future	1	81,600,000	0.00 Member	Buy
9:11:00	R204	On 05/11/2015			Bond Future	1	81,600,000	0.00 Member	Sell
9:41:20	R204	On 05/11/2015			Bond Future	1	81,600,000	0.00 Client	Buy
9:41:20	R204	On 05/11/2015			Bond Future	1	81,600,000	0.00 Member	Sell
11:51:30	R204	On 05/11/2015			Bond Future	1	33,000,000	0.00 Member	Sell
11:51:30	R204	On 05/11/2015			Bond Future	1	33,000,000	0.00 Member	Buy
12:37:24	R204	On 05/11/2015			Bond Future	1	33,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:37:24	R204	On 05/11/2015			Bond Future	1	6,700,000	0.00 Member	Buy
13:22:11	R204	On 05/11/2015			Bond Future	1	26,300,000	0.00 Member	Buy
13:22:11	R204	On 05/11/2015			Bond Future	1	26,300,000	0.00 Client	Buy
13:22:11	R204	On 05/11/2015			Bond Future	1	6,700,000	0.00 Client	Buy
13:22:11	R204	On 05/11/2015			Bond Future	1	26,300,000	0.00 Member	Sell
13:22:11	R204	On 05/11/2015			Bond Future	1	6,700,000	0.00 Member	Sell
Total for R204 Bond Future						13	524,400,000	0.00	
14:56:21	R207	On 05/11/2015			Bond Future	1	6,100,000	0.00 Member	Sell
14:56:21	R207	On 05/11/2015			Bond Future	1	1,600,000	0.00 Member	Sell
14:56:21	R207	On 05/11/2015			Bond Future	1	3,200,000	0.00 Member	Sell
14:56:21	R207	On 05/11/2015			Bond Future	1	3,200,000	0.00 Client	Buy
14:56:21	R207	On 05/11/2015			Bond Future	1	6,100,000	0.00 Client	Buy
14:56:21	R207	On 05/11/2015			Bond Future	1	6,500,000	0.00 Client	Buy
14:56:21	R207	On 05/11/2015			Bond Future	1	4,600,000	0.00 Member	Sell
14:56:21	R207	On 05/11/2015			Bond Future	1	4,600,000	0.00 Client	Buy
14:56:21	R207	On 05/11/2015			Bond Future	1	1,600,000	0.00 Client	Buy
14:56:21	R207	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
14:56:21	R207	On 05/11/2015			Bond Future	1	3,700,000	0.00 Client	Buy
14:56:21	R207	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
14:56:21	R207	On 05/11/2015			Bond Future	1	6,500,000	0.00 Member	Sell
14:56:21	R207	On 05/11/2015			Bond Future	1	3,700,000	0.00 Member	Sell
Total for R207 Bond Future						14	52,400,000	0.00	
9:11:00	R208	On 05/11/2015			Bond Future	1	8,200,000	0.00 Member	Buy
9:11:00	R208	On 05/11/2015			Bond Future	1	8,200,000	0.00 Member	Sell
9:41:40	R208	On 05/11/2015			Bond Future	1	8,200,000	0.00 Client	Buy
9:41:40	R208	On 05/11/2015			Bond Future	1	8,200,000	0.00 Member	Sell
Total for R208 Bond Future						4	32,800,000	0.00	
14:46:50	R209	On 05/11/2015			Bond Future	1	7,800,000	0.00 Member	Sell
14:46:50	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:46:50	R209	On 05/11/2015			Bond Future	1	7,700,000	0.00 Member	Sell
14:46:50	R209	On 05/11/2015			Bond Future	1	4,100,000	0.00 Member	Sell
14:46:50	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Sell
14:46:50	R209	On 05/11/2015			Bond Future	1	7,800,000	0.00 Client	Buy
14:46:50	R209	On 05/11/2015			Bond Future	1	7,700,000	0.00 Client	Buy
14:46:50	R209	On 05/11/2015			Bond Future	1	5,800,000	0.00 Client	Buy
14:46:50	R209	On 05/11/2015			Bond Future	1	5,800,000	0.00 Member	Sell
14:46:50	R209	On 05/11/2015			Bond Future	1	4,100,000	0.00 Client	Buy
14:49:40	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Sell
14:49:40	R209	On 05/11/2015			Bond Future	1	7,700,000	0.00 Client	Buy
14:49:40	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Buy
14:49:40	R209	On 05/11/2015			Bond Future	1	7,700,000	0.00 Member	Sell
14:49:41	R209	On 05/11/2015			Bond Future	1	5,800,000	0.00 Client	Buy
14:49:41	R209	On 05/11/2015			Bond Future	1	7,800,000	0.00 Client	Buy
14:49:41	R209	On 05/11/2015			Bond Future	1	4,100,000	0.00 Client	Buy
14:49:41	R209	On 05/11/2015			Bond Future	1	7,800,000	0.00 Member	Sell
14:49:41	R209	On 05/11/2015			Bond Future	1	4,100,000	0.00 Member	Sell
14:49:41	R209	On 05/11/2015			Bond Future	1	5,800,000	0.00 Member	Sell
14:52:34	R209	On 05/11/2015			Bond Future	1	7,700,000	0.00 Client	Sell
14:52:34	R209	On 05/11/2015			Bond Future	1	5,800,000	0.00 Member	Buy
14:52:34	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Buy
14:52:34	R209	On 05/11/2015			Bond Future	1	4,100,000	0.00 Member	Buy
14:52:34	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Sell
14:52:34	R209	On 05/11/2015			Bond Future	1	7,800,000	0.00 Client	Sell
14:52:34	R209	On 05/11/2015			Bond Future	1	5,800,000	0.00 Client	Sell
14:52:34	R209	On 05/11/2015			Bond Future	1	7,800,000	0.00 Member	Buy
14:52:34	R209	On 05/11/2015			Bond Future	1	4,100,000	0.00 Client	Sell
14:52:34	R209	On 05/11/2015			Bond Future	1	7,700,000	0.00 Member	Buy
Total for R209 Bond Future						30	156,600,000	0.00	
12:14:46	R213	On 05/11/2015			Bond Future	1	69,500,000	0.00 Member	Buy
12:14:46	R213	On 05/11/2015			Bond Future	1	100,100,000	0.00 Member	Sell
12:28:36	R213	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
12:28:36	R213	On 05/11/2015			Bond Future	1	7,500,000	0.00 Client	Buy
12:28:36	R213	On 05/11/2015			Bond Future	1	69,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:28:36	R213	On 05/11/2015			Bond Future	1	7,600,000	0.00 Member	Sell
12:28:36	R213	On 05/11/2015			Bond Future	1	7,500,000	0.00 Member	Buy
12:28:36	R213	On 05/11/2015			Bond Future	1	7,500,000	0.00 Member	Sell
12:28:36	R213	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
12:28:36	R213	On 05/11/2015			Bond Future	1	69,500,000	0.00 Member	Sell
12:28:36	R213	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
12:28:36	R213	On 05/11/2015			Bond Future	1	7,600,000	0.00 Client	Buy
12:28:36	R213	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Buy
12:28:36	R213	On 05/11/2015			Bond Future	1	7,600,000	0.00 Member	Buy
12:28:36	R213	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Sell
12:28:36	R213	On 05/11/2015			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R213 Bond Future						16	400,400,000	0.00	
11:51:30	R214	On 05/11/2015			Bond Future	1	19,800,000	0.00 Member	Sell
11:51:30	R214	On 05/11/2015			Bond Future	1	19,800,000	0.00 Member	Buy
12:37:36	R214	On 05/11/2015			Bond Future	1	19,800,000	0.00 Member	Sell
12:37:36	R214	On 05/11/2015			Bond Future	1	6,300,000	0.00 Member	Buy
13:22:29	R214	On 05/11/2015			Bond Future	1	13,500,000	0.00 Member	Buy
13:22:29	R214	On 05/11/2015			Bond Future	1	6,300,000	0.00 Member	Sell
13:22:29	R214	On 05/11/2015			Bond Future	1	6,300,000	0.00 Client	Buy
13:22:29	R214	On 05/11/2015			Bond Future	1	13,500,000	0.00 Client	Buy
13:22:29	R214	On 05/11/2015			Bond Future	1	13,500,000	0.00 Member	Sell
Total for R214 Bond Future						9	118,800,000	0.00	
Grand Total for all Instruments						121	2,604,200,000	0.00	