



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 09/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:21:34	I2038	On 04/02/2016		Bond Future	1	14,000,000	0.00 Member	Sell
10:21:34	I2038	On 04/02/2016		Bond Future	1	14,000,000	0.00 Member	Buy
11:22:47	I2038	On 04/02/2016		Bond Future	1	14,000,000	0.00 Client	Buy
11:22:47	I2038	On 04/02/2016		Bond Future	1	14,000,000	0.00 Member	Sell
15:41:53	I2038	On 04/02/2016		Bond Future	1	1,700,000	0.00 Member	Sell
15:41:53	I2038	On 04/02/2016		Bond Future	1	600,000	0.00 Client	Buy
15:41:53	I2038	On 04/02/2016		Bond Future	1	1,700,000	0.00 Client	Buy
15:41:53	I2038	On 04/02/2016		Bond Future	1	600,000	0.00 Member	Sell
15:48:55	I2038	On 04/02/2016		Bond Future	1	5,400,000	0.00 Client	Buy
15:48:55	I2038	On 04/02/2016		Bond Future	1	5,400,000	0.00 Member	Sell
Total for I2038 Bond Future					10	71,400,000	0.00	
15:41:53	I2050	On 04/02/2016		Bond Future	1	600,000	0.00 Client	Buy
15:41:53	I2050	On 04/02/2016		Bond Future	1	1,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:41:53	I2050	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
15:41:53	I2050	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
Total for I2050 Bond Future						4	4,600,000	0.00	
12:08:38	R186	On 04/02/2016			Bond Future	1	23,200,000	0.00 Member	Buy
12:08:38	R186	On 04/02/2016			Bond Future	1	8,700,000	0.00 Member	Sell
12:08:38	R186	On 04/02/2016			Bond Future	1	23,200,000	0.00 Member	Sell
12:08:38	R186	On 04/02/2016			Bond Future	1	8,700,000	0.00 Member	Buy
12:23:07	R186	On 04/02/2016			Bond Future	1	8,700,000	0.00 Client	Buy
12:23:07	R186	On 04/02/2016			Bond Future	1	8,700,000	0.00 Member	Sell
12:24:01	R186	On 04/02/2016			Bond Future	1	23,200,000	0.00 Client	Sell
12:24:01	R186	On 04/02/2016			Bond Future	1	23,200,000	0.00 Member	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	8,300,000	0.00 Client	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	6,400,000	0.00 Client	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	2,600,000	0.00 Member	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	8,300,000	0.00 Member	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	8,300,000	0.00 Client	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	6,400,000	0.00 Client	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	6,400,000	0.00 Member	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	2,600,000	0.00 Client	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	8,300,000	0.00 Member	Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	6,400,000	0.00 Member	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:09:15	R186	On 04/02/2016			Bond Future	1	2,600,000	0.00 Client	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	2,600,000	0.00 Member	Buy
14:09:15	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
14:19:03	R186	On 04/02/2016			Bond Future	1	6,300,000	0.00 Client	Buy
14:19:03	R186	On 04/02/2016			Bond Future	1	6,300,000	0.00 Member	Buy
14:19:03	R186	On 04/02/2016			Bond Future	1	6,300,000	0.00 Member	Sell
14:19:03	R186	On 04/02/2016			Bond Future	1	6,300,000	0.00 Client	Sell
Total for R186 Bond Future						40	238,800,000	0.00	
16:54:52	R202	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:54:52	R202	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
16:58:50	R202	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Buy
16:58:50	R202	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
16:58:50	R202	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Sell
16:58:50	R202	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
16:58:50	R202	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Sell
17:51:26	R202	On 04/02/2016			Bond Future	1	6,900,000	0.00 Client	Buy
17:51:26	R202	On 04/02/2016			Bond Future	1	6,900,000	0.00 Client	Sell
Total for R202 Bond Future						9	33,800,000	0.00	
11:22:20	R2037	On 04/02/2016			Bond Future	1	76,600,000	0.00 Member	Buy
11:22:20	R2037	On 04/02/2016			Bond Future	1	73,400,000	0.00 Member	Sell
16:53:05	R2037	On 04/02/2016			Bond Future	1	73,400,000	0.00 Member	Buy
16:53:05	R2037	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Buy
16:53:05	R2037	On 04/02/2016			Bond Future	1	73,400,000	0.00 Client	Sell
16:53:05	R2037	On 04/02/2016			Bond Future	1	3,200,000	0.00 Client	Sell
16:53:05	R2037	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Sell
Total for R2037 Bond Future						7	306,400,000	0.00	
16:51:06	R207	On 04/02/2016			Bond Future	1	141,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:06	R207	On 04/02/2016			Bond Future	1	141,400,000	0.00 Client	Sell
Total for R207 Bond Future						2	282,800,000	0.00	
17:25:25	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:25:25	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
17:30:51	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Buy
17:30:51	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R209 Bond Future						4	20,000,000	0.00	
10:57:34	R210	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Sell
10:57:34	R210	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
Total for R210 Bond Future						2	7,000,000	0.00	
Grand Total for all Instruments						78	964,800,000	0.00	