



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:39	ALBI	On 04/02/2016		Index Future	1	1,240,000	0.00 Client	Sell
11:23:39	ALBI	On 04/02/2016		Index Future	1	1,240,000	0.00 Member	Buy
12:03:15	ALBI	On 04/02/2016		Index Future	1	1,240,000	0.00 Member	Sell
12:03:15	ALBI	On 04/02/2016		Index Future	1	1,240,000	0.00 Client	Buy
15:28:05	ALBI	On 04/02/2016		Index Future	1	40,000	0.00 Member	Buy
15:28:05	ALBI	On 04/02/2016		Index Future	1	50,000	0.00 Member	Sell
15:58:49	ALBI	On 04/02/2016		Index Future	1	10,000	0.00 Member	Buy
15:59:28	ALBI	On 04/02/2016		Index Future	1	10,000	0.00 Member	Sell
15:59:28	ALBI	On 04/02/2016		Index Future	1	10,000	0.00 Client	Buy
15:59:51	ALBI	On 04/02/2016		Index Future	1	40,000	0.00 Member	Sell
15:59:51	ALBI	On 04/02/2016		Index Future	1	40,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>11</b>	<b>5,160,000</b>	<b>0.00</b>	
11:50:20	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:50:20	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Member	Sell
12:44:43	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Member	Buy
12:44:43	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Member	Sell
15:35:35	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Client	Buy
15:35:35	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Member	Sell
17:01:31	GOVI	On 04/02/2016			GOVI	1	160,000	0.00 Client	Sell
17:01:31	GOVI	On 04/02/2016			GOVI	1	160,000	0.00 Member	Buy
17:24:52	GOVI	On 04/02/2016			GOVI	1	160,000	0.00 Member	Buy
17:24:52	GOVI	On 04/02/2016			GOVI	1	160,000	0.00 Member	Sell
17:33:06	GOVI	On 04/02/2016			GOVI	1	160,000	0.00 Client	Buy
17:33:06	GOVI	On 04/02/2016			GOVI	1	160,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>						<b>12</b>	<b>1,020,000</b>	<b>0.00</b>	
10:27:48	R186	On 04/02/2016			Bond Future	1	212,000,000	0.00 Member	Sell
10:27:48	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
10:38:35	R186	On 04/02/2016			Bond Future	1	97,000,000	0.00 Member	Buy
10:38:35	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Member	Buy
10:38:35	R186	On 04/02/2016			Bond Future	1	31,000,000	0.00 Member	Buy
10:38:35	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Buy
10:38:35	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Member	Sell
10:38:35	R186	On 04/02/2016			Bond Future	1	97,000,000	0.00 Member	Sell
10:38:35	R186	On 04/02/2016			Bond Future	1	97,000,000	0.00 Client	Buy
10:38:35	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Client	Buy
10:38:35	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Sell
10:38:35	R186	On 04/02/2016			Bond Future	1	31,000,000	0.00 Client	Buy
10:38:35	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Client	Buy
10:38:36	R186	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Sell
10:38:36	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Buy
10:38:36	R186	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Buy
10:38:36	R186	On 04/02/2016			Bond Future	1	4,200,000	0.00 Member	Buy
10:38:36	R186	On 04/02/2016			Bond Future	1	4,200,000	0.00 Member	Sell
10:38:36	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
10:38:36	R186	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Buy
10:38:36	R186	On 04/02/2016			Bond Future	1	4,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:41	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Member	Sell
14:36:52	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Member	Buy
14:42:23	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Member	Buy
14:42:23	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Client	Sell
15:37:54	R186	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Buy
15:37:54	R186	On 04/02/2016			Bond Future	1	8,200,000	0.00 Member	Buy
15:37:54	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
15:37:54	R186	On 04/02/2016			Bond Future	1	62,000,000	0.00 Member	Sell
15:41:41	R186	On 04/02/2016			Bond Future	1	8,800,000	0.00 Member	Buy
15:41:41	R186	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Sell
16:16:24	R186	On 04/02/2016			Bond Future	1	25,100,000	0.00 Client	Buy
16:16:24	R186	On 04/02/2016			Bond Future	1	25,100,000	0.00 Member	Sell
16:16:24	R186	On 04/02/2016			Bond Future	1	25,100,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	10,600,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	9,400,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	5,200,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	3,100,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	3,100,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	10,600,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	9,400,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	200,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	5,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	3,100,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	9,400,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	10,600,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	5,200,000	0.00 Client	Buy
16:16:25	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Sell
16:16:25	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
16:37:17	R186	On 04/02/2016			Bond Future	1	8,800,000	0.00 Client	Buy
16:37:17	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Buy
16:37:17	R186	On 04/02/2016			Bond Future	1	2,900,000	0.00 Client	Buy
16:37:17	R186	On 04/02/2016			Bond Future	1	8,800,000	0.00 Member	Sell
16:37:17	R186	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Sell
16:37:17	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
16:37:17	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
16:37:17	R186	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Buy
16:37:17	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Sell
16:37:17	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
16:37:17	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
16:41:22	R186	On 04/02/2016			Bond Future	1	8,200,000	0.00 Client	Buy
16:41:22	R186	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Sell
16:41:22	R186	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Buy
16:41:22	R186	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Buy
16:41:22	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
16:41:22	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Buy
16:41:22	R186	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Buy
16:41:22	R186	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Sell
16:41:22	R186	On 04/02/2016			Bond Future	1	8,200,000	0.00 Member	Sell
16:41:22	R186	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:22	R186	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Buy
17:06:27	R186	On 04/02/2016			Bond Future	1	8,800,000	0.00 Member	Buy
17:06:27	R186	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Sell
17:11:26	R186	On 04/02/2016			Bond Future	1	2,900,000	0.00 Client	Buy
17:11:26	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
17:11:26	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
17:11:26	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
17:11:26	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
17:11:26	R186	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Buy
17:11:26	R186	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Sell
17:11:26	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Buy
17:11:26	R186	On 04/02/2016			Bond Future	1	8,800,000	0.00 Client	Buy
17:11:26	R186	On 04/02/2016			Bond Future	1	8,800,000	0.00 Member	Sell
17:11:26	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>108</b>	<b>1,528,000,000</b>	<b>0.00</b>	
17:47:30	R2023	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
17:47:30	R2023	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
16:32:07	R203	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Buy
16:32:07	R203	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
16:59:46	R203	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
16:59:46	R203	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Sell
16:59:46	R203	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:59:46	R203	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
<b>Total for R203 Bond Future</b>						<b>6</b>	<b>42,000,000</b>	<b>0.00</b>	
16:32:07	R204	On 04/02/2016			Bond Future	1	15,000,000	0.00 Client	Buy
16:32:07	R204	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Sell
16:59:46	R204	On 04/02/2016			Bond Future	1	1,500,000	0.00 Client	Buy
16:59:46	R204	On 04/02/2016			Bond Future	1	15,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:59:46	R204	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:59:46	R204	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>6</b>	<b>63,000,000</b>	<b>0.00</b>	
17:47:30	R207	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
17:47:30	R207	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
12:24:36	R209	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Buy
12:24:36	R209	On 04/02/2016			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>149</b>	<b>1,647,580,000</b>	<b>0.00</b>	