



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 21/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:34	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Client	Sell
11:02:34	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Buy
11:26:59	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Sell
11:26:59	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Client	Buy
Total for ALBI Index Future					4	800,000	0.00	
10:54:46	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Buy
10:54:46	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
11:00:40	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Buy
11:00:40	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
11:16:07	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Buy
11:16:07	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Sell
11:16:07	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Sell
11:16:07	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:16:07	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI						9	120,000	0.00	
12:34:13	I2050	On 04/02/2016			Bond Future	1	14,000,000	0.00 Member	Buy
12:34:13	I2050	On 04/02/2016			Bond Future	1	14,000,000	0.00 Member	Sell
12:37:35	I2050	On 04/02/2016			Bond Future	1	14,000,000	0.00 Member	Sell
12:37:35	I2050	On 04/02/2016			Bond Future	1	14,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	56,000,000	0.00	
10:56:50	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
10:56:50	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:12:45	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Buy
11:12:45	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:54:03	R186	On 04/02/2016			Bond Future	1	10,500,000	0.00 Member	Sell
11:54:03	R186	On 04/02/2016			Bond Future	1	10,500,000	0.00 Member	Buy
12:22:08	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
12:22:08	R186	On 04/02/2016			Bond Future	1	141,000,000	0.00 Member	Sell
12:26:11	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	30,000,000	0.00 Client	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	16,000,000	0.00 Member	Sell
12:26:11	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	16,000,000	0.00 Client	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	60,000,000	0.00 Member	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	60,000,000	0.00 Member	Sell
12:26:11	R186	On 04/02/2016			Bond Future	1	16,000,000	0.00 Member	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
12:26:11	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:26:11	R186	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:26:11	R186	On 04/02/2016			Bond Future	1	60,000,000	0.00 Client	Buy
12:26:11	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:26:12	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:26:12	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Buy
12:26:12	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
12:26:12	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
12:26:12	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
12:37:37	R186	On 04/02/2016			Bond Future	1	10,500,000	0.00 Client	Sell
12:37:37	R186	On 04/02/2016			Bond Future	1	10,500,000	0.00 Member	Buy
15:59:32	R186	On 04/02/2016			Bond Future	1	352,600,000	0.00 Member	Sell
15:59:32	R186	On 04/02/2016			Bond Future	1	18,500,000	0.00 Member	Buy
16:39:06	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Buy
16:39:06	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Sell
16:39:06	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	18,500,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	46,600,000	0.00 Member	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	109,900,000	0.00 Member	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	109,900,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	30,000,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	21,000,000	0.00 Member	Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	11,900,000	0.00 Member	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	21,000,000	0.00 Member	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	40,700,000	0.00 Member	Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	21,000,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	109,900,000	0.00 Member	Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	22,000,000	0.00 Member	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	40,700,000	0.00 Member	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	22,000,000	0.00 Member	Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	11,900,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	40,700,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	40,000,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	46,600,000	0.00 Member	Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	22,000,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	46,600,000	0.00 Client	Buy
16:39:07	R186	On 04/02/2016			Bond Future	1	11,900,000	0.00 Member	Sell
16:39:07	R186	On 04/02/2016			Bond Future	1	18,500,000	0.00 Member	Sell
Total for R186 Bond Future						67	2,036,400,000	0.00	
10:46:41	R207	On 04/02/2016			Bond Future	1	60,100,000	0.00 Member	Sell
10:46:41	R207	On 04/02/2016			Bond Future	1	60,100,000	0.00 Member	Buy
10:52:48	R207	On 04/02/2016			Bond Future	1	60,100,000	0.00 Member	Buy
10:52:48	R207	On 04/02/2016			Bond Future	1	60,100,000	0.00 Client	Sell
Total for R207 Bond Future						4	240,400,000	0.00	
9:14:18	R208	On 04/02/2016			Bond Future	1	180,000,000	0.00 Client	Sell
9:14:18	R208	On 04/02/2016			Bond Future	1	180,000,000	0.00 Member	Buy
Total for R208 Bond Future						2	360,000,000	0.00	
10:56:50	R214	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
10:56:50	R214	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:12:30	R214	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Buy
11:12:30	R214	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R214 Bond Future						4	20,000,000	0.00	
Grand Total for all Instruments						94	2,713,720,000	0.00	