



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 15/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:51:43	R186	On 05/11/2015		Bond Future	1	41,300,000	0.00 Member	Buy
8:51:43	R186	On 05/11/2015		Bond Future	1	7,900,000	0.00 Member	Sell
9:22:36	R186	On 05/11/2015		Bond Future	1	19,000,000	0.00 Member	Sell
9:22:36	R186	On 05/11/2015		Bond Future	1	19,000,000	0.00 Member	Buy
9:22:36	R186	On 05/11/2015		Bond Future	1	19,000,000	0.00 Client	Sell
9:22:37	R186	On 05/11/2015		Bond Future	1	7,900,000	0.00 Client	Sell
9:22:37	R186	On 05/11/2015		Bond Future	1	14,400,000	0.00 Client	Sell
9:22:37	R186	On 05/11/2015		Bond Future	1	14,400,000	0.00 Member	Sell
9:22:37	R186	On 05/11/2015		Bond Future	1	14,400,000	0.00 Member	Buy
9:22:37	R186	On 05/11/2015		Bond Future	1	7,900,000	0.00 Member	Buy
10:54:50	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Member	Buy
10:54:50	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Member	Sell
11:01:56	R186	On 04/02/2016		Bond Future	1	76,200,000	0.00 Member	Buy
11:01:56	R186	On 04/02/2016		Bond Future	1	300,000	0.00 Member	Sell
11:06:55	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Member	Sell
11:06:55	R186	On 05/11/2015		Bond Future	1	3,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	3,900,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	4,000,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	4,000,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	21,200,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	4,300,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	4,400,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	21,200,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	21,200,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	2,500,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	4,000,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	17,200,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	2,400,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	2,300,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	3,900,000	0.00 Member	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	2,900,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	17,200,000	0.00 Member	Buy
11:38:02	R186	On 04/02/2016			Bond Future	1	3,900,000	0.00 Client	Sell
11:38:02	R186	On 04/02/2016			Bond Future	1	17,200,000	0.00 Member	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
11:38:03	R186	On 04/02/2016			Bond Future	1	2,100,000	0.00 Member	Buy
11:38:03	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
11:38:03	R186	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	2,100,000	0.00 Client	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
11:38:03	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
11:38:03	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Member	Buy
11:38:03	R186	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
11:38:03	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
11:38:03	R186	On 04/02/2016			Bond Future	1	2,100,000	0.00 Member	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Sell
11:38:03	R186	On 04/02/2016			Bond Future	1	600,000	0.00 Client	Sell
14:04:10	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
14:04:10	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
14:14:43	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
14:16:31	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
14:26:08	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Sell
14:26:09	R186	On 05/11/2015			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R186 Bond Future						81	544,800,000	0.00	
10:54:50	R204	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Buy
10:54:50	R204	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:07:08	R204	On 05/11/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:07:08	R204	On 05/11/2015			Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R204 Bond Future						4	20,000,000	0.00	
8:24:15	R213	On 05/11/2015			Bond Future	1	112,300,000	0.00 Member	Buy
8:24:15	R213	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	55,300,000	0.00 Member	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	24,600,000	0.00 Member	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	24,600,000	0.00 Member	Buy
9:15:40	R213	On 05/11/2015			Bond Future	1	3,800,000	0.00 Member	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	3,800,000	0.00 Member	Buy
9:15:40	R213	On 05/11/2015			Bond Future	1	3,800,000	0.00 Client	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	55,300,000	0.00 Client	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	6,700,000	0.00 Client	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	10,700,000	0.00 Client	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	8,400,000	0.00 Client	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	10,700,000	0.00 Member	Buy
9:15:40	R213	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Buy
9:15:40	R213	On 05/11/2015			Bond Future	1	1,600,000	0.00 Client	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	55,300,000	0.00 Member	Buy
9:15:40	R213	On 05/11/2015			Bond Future	1	8,400,000	0.00 Member	Buy
9:15:40	R213	On 05/11/2015			Bond Future	1	6,700,000	0.00 Member	Buy
9:15:40	R213	On 05/11/2015			Bond Future	1	6,700,000	0.00 Member	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	24,600,000	0.00 Client	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	1,600,000	0.00 Member	Buy
9:15:40	R213	On 05/11/2015			Bond Future	1	1,200,000	0.00 Client	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	1,600,000	0.00 Member	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	10,700,000	0.00 Member	Sell
9:15:40	R213	On 05/11/2015			Bond Future	1	8,400,000	0.00 Member	Sell
11:01:56	R213	On 05/11/2015			Bond Future	1	112,300,000	0.00 Member	Buy
11:01:56	R213	On 05/11/2015			Bond Future	1	1,100,000	0.00 Member	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	55,900,000	0.00 Member	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	24,500,000	0.00 Member	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	10,600,000	0.00 Member	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	3,800,000	0.00 Member	Buy
11:35:21	R213	On 05/11/2015			Bond Future	1	1,500,000	0.00 Member	Buy
11:35:21	R213	On 05/11/2015			Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	6,600,000	0.00 Member	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	3,800,000	0.00 Member	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	3,800,000	0.00 Client	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	8,300,000	0.00 Member	Buy
11:35:21	R213	On 05/11/2015			Bond Future	1	55,900,000	0.00 Member	Buy
11:35:21	R213	On 05/11/2015			Bond Future	1	10,600,000	0.00 Member	Buy
11:35:21	R213	On 05/11/2015			Bond Future	1	1,100,000	0.00 Client	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	55,900,000	0.00 Client	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	1,500,000	0.00 Client	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	8,300,000	0.00 Client	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	24,500,000	0.00 Client	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	10,600,000	0.00 Client	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	6,600,000	0.00 Client	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	6,600,000	0.00 Member	Buy
11:35:21	R213	On 05/11/2015			Bond Future	1	24,500,000	0.00 Member	Buy
11:35:21	R213	On 05/11/2015			Bond Future	1	1,500,000	0.00 Member	Sell
11:35:21	R213	On 05/11/2015			Bond Future	1	8,300,000	0.00 Member	Sell
Total for R213 Bond Future						50	898,400,000	0.00	
Grand Total for all Instruments						135	1,463,200,000	0.00	