



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 12/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:32:08	I2038	On 04/02/2016		Bond Future	1	221,000,000	0.00 Client	Buy
9:32:08	I2038	On 04/02/2016		Bond Future	1	221,000,000	0.00 Member	Sell
17:04:41	I2038	On 04/02/2016		Bond Future	1	16,500,000	0.00 Client	Buy
17:04:41	I2038	On 04/02/2016		Bond Future	1	16,500,000	0.00 Member	Sell
17:04:41	I2038	On 04/02/2016		Bond Future	1	83,500,000	0.00 Member	Sell
17:04:41	I2038	On 04/02/2016		Bond Future	1	83,500,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>					<b>6</b>	<b>642,000,000</b>	<b>0.00</b>	
16:49:29	I2046	On 04/02/2016		Bond Future	1	300,000	0.00 Client	Sell
16:49:29	I2046	On 04/02/2016		Bond Future	1	300,000	0.00 Client	Buy
16:49:29	I2046	On 04/02/2016		Bond Future	1	15,500,000	0.00 Client	Buy
16:49:29	I2046	On 04/02/2016		Bond Future	1	15,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2046 Bond Future</b>						<b>4</b>	<b>31,600,000</b>	<b>0.00</b>	
17:14:24	I2050	On 04/02/2016			Bond Future	1	100,000	0.00 Client	Buy
17:14:24	I2050	On 04/02/2016			Bond Future	1	3,700,000	0.00 Client	Buy
17:14:24	I2050	On 04/02/2016			Bond Future	1	100,000	0.00 Member	Sell
17:14:24	I2050	On 04/02/2016			Bond Future	1	3,700,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>7,600,000</b>	<b>0.00</b>	
9:47:59	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
9:47:59	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
10:06:41	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
10:06:41	R186	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
14:00:02	R186	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Buy
14:00:02	R186	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
14:06:04	R186	On 04/02/2016	8.70	Put	Bond Future	1	3,300,000	0.00 Client	Sell
14:06:04	R186	On 04/02/2016	8.83	Put	Bond Future	1	3,300,000	0.00 Client	Sell
14:06:04	R186	On 04/02/2016	8.70	Put	Bond Future	1	3,300,000	0.00 Member	Buy
14:06:04	R186	On 04/02/2016	8.83	Put	Bond Future	1	3,300,000	0.00 Member	Buy
15:28:47	R186	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
15:28:47	R186	On 04/02/2016			Bond Future	1	40,000,000	0.00 Client	Buy
15:54:56	R186	On 04/02/2016	8.65	Put	Bond Future	1	34,000,000	0.00 Member	Buy
15:54:56	R186	On 04/02/2016	8.65	Put	Bond Future	1	34,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>281,200,000</b>	<b>0.00</b>	
16:59:25	R202	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Sell
16:59:25	R202	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Sell
16:59:25	R202	On 04/02/2016			Bond Future	1	2,600,000	0.00 Client	Sell
16:59:25	R202	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Buy
16:59:25	R202	On 04/02/2016			Bond Future	1	2,600,000	0.00 Client	Buy
16:59:25	R202	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Sell
16:59:25	R202	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
16:59:25	R202	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:59:25	R202	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
16:59:25	R202	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Sell
16:59:25	R202	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Sell
16:59:25	R202	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Buy
16:59:25	R202	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Sell
16:59:25	R202	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Buy
17:04:41	R202	On 04/02/2016			Bond Future	1	1,200,000	0.00 Client	Sell
17:04:41	R202	On 04/02/2016			Bond Future	1	213,300,000	0.00 Client	Sell
17:04:41	R202	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Buy
17:04:41	R202	On 04/02/2016			Bond Future	1	213,300,000	0.00 Member	Buy
<b>Total for R202 Bond Future</b>						<b>18</b>	<b>446,200,000</b>	<b>0.00</b>	
12:17:42	R2023	On 04/02/2016			Bond Future	1	25,300,000	0.00 Member	Buy
12:17:42	R2023	On 04/02/2016			Bond Future	1	25,300,000	0.00 Member	Sell
12:31:35	R2023	On 04/02/2016			Bond Future	1	25,300,000	0.00 Client	Buy
12:31:35	R2023	On 04/02/2016			Bond Future	1	25,300,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>101,200,000</b>	<b>0.00</b>	
14:06:04	R2032	On 04/02/2016	9.20	Put	Bond Future	1	2,200,000	0.00 Client	Sell
14:06:04	R2032	On 04/02/2016	9.30	Put	Bond Future	1	2,200,000	0.00 Client	Sell
14:06:04	R2032	On 04/02/2016	9.20	Put	Bond Future	1	2,200,000	0.00 Member	Buy
14:06:04	R2032	On 04/02/2016	9.30	Put	Bond Future	1	2,200,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>8,800,000</b>	<b>0.00</b>	
14:06:04	R2037	On 04/02/2016	9.30	Put	Bond Future	1	1,600,000	0.00 Client	Sell
14:06:04	R2037	On 04/02/2016	9.43	Put	Bond Future	1	1,600,000	0.00 Client	Sell
14:06:04	R2037	On 04/02/2016	9.43	Put	Bond Future	1	1,600,000	0.00 Member	Buy
14:06:04	R2037	On 04/02/2016	9.30	Put	Bond Future	1	1,600,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>6,400,000</b>	<b>0.00</b>	
12:17:42	R204	On 04/02/2016			Bond Future	1	25,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:17:42	R204	On 04/02/2016			Bond Future	1	90,700,000	0.00 Member	Buy
12:32:45	R204	On 04/02/2016			Bond Future	1	65,200,000	0.00 Member	Buy
12:32:45	R204	On 04/02/2016			Bond Future	1	65,200,000	0.00 Member	Sell
12:32:45	R204	On 04/02/2016			Bond Future	1	25,500,000	0.00 Member	Buy
12:32:45	R204	On 04/02/2016			Bond Future	1	25,500,000	0.00 Client	Sell
12:32:45	R204	On 04/02/2016			Bond Future	1	65,200,000	0.00 Client	Sell
<b>Total for R204 Bond Future</b>						<b>7</b>	<b>362,800,000</b>	<b>0.00</b>	
14:06:04	R2044	On 04/02/2016	9.58	Put	Bond Future	1	2,500,000	0.00 Client	Sell
14:06:04	R2044	On 04/02/2016	9.58	Put	Bond Future	1	2,500,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>5,000,000</b>	<b>0.00</b>	
12:17:42	R2048	On 04/02/2016			Bond Future	1	5,100,000	0.00 Member	Buy
12:17:42	R2048	On 04/02/2016			Bond Future	1	5,900,000	0.00 Member	Sell
12:17:42	R2048	On 04/02/2016			Bond Future	1	5,900,000	0.00 Member	Buy
12:17:42	R2048	On 04/02/2016			Bond Future	1	5,100,000	0.00 Member	Sell
12:30:16	R2048	On 04/02/2016			Bond Future	1	5,100,000	0.00 Client	Buy
12:30:16	R2048	On 04/02/2016			Bond Future	1	5,100,000	0.00 Member	Sell
12:31:02	R2048	On 04/02/2016			Bond Future	1	5,900,000	0.00 Member	Buy
12:31:02	R2048	On 04/02/2016			Bond Future	1	5,900,000	0.00 Client	Sell
14:06:04	R2048	On 04/02/2016	9.55	Put	Bond Future	1	7,500,000	0.00 Client	Sell
14:06:04	R2048	On 04/02/2016	9.45	Put	Bond Future	1	7,500,000	0.00 Client	Sell
14:06:04	R2048	On 04/02/2016	9.55	Put	Bond Future	1	7,500,000	0.00 Member	Buy
14:06:04	R2048	On 04/02/2016	9.45	Put	Bond Future	1	7,500,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>12</b>	<b>74,000,000</b>	<b>0.00</b>	
12:17:42	R208	On 04/02/2016			Bond Future	1	6,200,000	0.00 Member	Buy
12:17:42	R208	On 04/02/2016			Bond Future	1	30,500,000	0.00 Member	Sell
12:29:43	R208	On 04/02/2016			Bond Future	1	24,300,000	0.00 Member	Sell
12:29:43	R208	On 04/02/2016			Bond Future	1	6,200,000	0.00 Client	Buy
12:29:43	R208	On 04/02/2016			Bond Future	1	6,200,000	0.00 Member	Sell
12:29:43	R208	On 04/02/2016			Bond Future	1	24,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:29:43	R208	On 04/02/2016			Bond Future	1	24,300,000	0.00 Client	Buy
<b>Total for R208 Bond Future</b>						<b>7</b>	<b>122,000,000</b>	<b>0.00</b>	
9:47:59	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
9:47:59	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
10:06:47	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
10:06:47	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	
17:14:24	R210	On 04/02/2016			Bond Future	1	4,100,000	0.00 Member	Buy
17:14:24	R210	On 04/02/2016			Bond Future	1	4,100,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>8,200,000</b>	<b>0.00</b>	
14:06:04	R214	On 04/02/2016	9.35	Put	Bond Future	1	2,500,000	0.00 Client	Sell
14:06:04	R214	On 04/02/2016	9.45	Put	Bond Future	1	2,500,000	0.00 Client	Sell
14:06:04	R214	On 04/02/2016	9.35	Put	Bond Future	1	2,500,000	0.00 Member	Buy
14:06:04	R214	On 04/02/2016	9.45	Put	Bond Future	1	2,500,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>10,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>96</b>	<b>2,147,000,000</b>	<b>0.00</b>	