



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 20/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:05:04	R186	On 04/02/2016		Bond Future	1	8,000,000	0.00 Client	Buy
8:05:04	R186	On 04/02/2016		Bond Future	1	8,000,000	0.00 Member	Sell
8:15:36	R186	On 04/02/2016		Bond Future	1	137,800,000	0.00 Member	Buy
8:15:36	R186	On 04/02/2016		Bond Future	1	152,800,000	0.00 Member	Sell
8:40:03	R186	On 04/02/2016		Bond Future	1	5,700,000	0.00 Member	Buy
8:40:03	R186	On 04/02/2016		Bond Future	1	9,300,000	0.00 Member	Sell
8:40:03	R186	On 04/02/2016		Bond Future	1	137,800,000	0.00 Member	Sell
8:40:03	R186	On 04/02/2016		Bond Future	1	5,700,000	0.00 Member	Sell
8:40:03	R186	On 04/02/2016		Bond Future	1	9,300,000	0.00 Member	Buy
8:40:03	R186	On 04/02/2016		Bond Future	1	137,800,000	0.00 Client	Buy
8:40:03	R186	On 04/02/2016		Bond Future	1	9,300,000	0.00 Client	Buy
8:40:03	R186	On 04/02/2016		Bond Future	1	5,700,000	0.00 Client	Buy
9:19:33	R186	On 04/02/2016		Bond Future	1	152,800,000	0.00 Member	Sell
9:19:33	R186	On 04/02/2016		Bond Future	1	152,800,000	0.00 Member	Buy
13:47:06	R186	On 04/02/2016		Bond Future	1	250,800,000	0.00 Member	Sell
13:47:06	R186	On 04/02/2016		Bond Future	1	145,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:51:20	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Member	Sell
13:51:20	R186	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Sell
13:51:20	R186	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Sell
13:51:20	R186	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Buy
13:51:20	R186	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Buy
13:51:20	R186	On 04/02/2016			Bond Future	1	200,000	0.00 Client	Buy
13:51:20	R186	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Buy
13:51:20	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Client	Buy
13:51:20	R186	On 04/02/2016			Bond Future	1	70,000,000	0.00 Member	Buy
13:52:31	R186	On 04/02/2016			Bond Future	1	5,500,000	0.00 Member	Buy
13:52:31	R186	On 04/02/2016			Bond Future	1	145,300,000	0.00 Client	Buy
13:52:31	R186	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Sell
13:52:31	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Buy
13:52:31	R186	On 04/02/2016			Bond Future	1	145,300,000	0.00 Member	Sell
13:52:31	R186	On 04/02/2016			Bond Future	1	15,800,000	0.00 Member	Buy
13:52:31	R186	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Buy
13:52:31	R186	On 04/02/2016			Bond Future	1	4,300,000	0.00 Client	Buy
13:52:31	R186	On 04/02/2016			Bond Future	1	5,500,000	0.00 Client	Buy
13:52:31	R186	On 04/02/2016			Bond Future	1	5,500,000	0.00 Member	Sell
13:52:31	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Client	Buy
13:52:31	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Sell
13:52:31	R186	On 04/02/2016			Bond Future	1	15,800,000	0.00 Member	Sell
13:52:31	R186	On 04/02/2016			Bond Future	1	15,800,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>39</b>	<b>1,936,000,000</b>	<b>0.00</b>	
9:27:48	R2023	On 04/02/2016			Bond Future	1	9,100,000	0.00 Member	Buy
9:27:48	R2023	On 04/02/2016			Bond Future	1	34,400,000	0.00 Member	Sell
9:31:37	R2023	On 04/02/2016			Bond Future	1	2,400,000	0.00 Client	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	9,100,000	0.00 Client	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	3,400,000	0.00 Client	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
9:31:37	R2023	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Sell
9:31:37	R2023	On 04/02/2016			Bond Future	1	6,700,000	0.00 Client	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	3,400,000	0.00 Member	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:31:37	R2023	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	8,900,000	0.00 Client	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
9:31:37	R2023	On 04/02/2016			Bond Future	1	6,700,000	0.00 Member	Sell
9:31:37	R2023	On 04/02/2016			Bond Future	1	9,100,000	0.00 Member	Sell
9:31:37	R2023	On 04/02/2016			Bond Future	1	8,900,000	0.00 Member	Sell
9:31:37	R2023	On 04/02/2016			Bond Future	1	8,900,000	0.00 Member	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Buy
9:31:37	R2023	On 04/02/2016			Bond Future	1	900,000	0.00 Member	Sell
9:31:37	R2023	On 04/02/2016			Bond Future	1	6,700,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>22</b>	<b>137,600,000</b>	<b>0.00</b>	
9:08:35	R2030	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Buy
9:08:35	R2030	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Sell
9:17:44	R2030	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Sell
9:17:44	R2030	On 04/02/2016			Bond Future	1	2,500,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>10,000,000</b>	<b>0.00</b>	
13:05:00	R208	On 04/02/2016			Bond Future	1	31,200,000	0.00 Member	Sell
13:05:00	R208	On 04/02/2016			Bond Future	1	31,200,000	0.00 Member	Buy
13:22:19	R208	On 04/02/2016			Bond Future	1	31,200,000	0.00 Client	Sell
13:22:19	R208	On 04/02/2016			Bond Future	1	31,200,000	0.00 Member	Buy
16:35:04	R208	On 04/02/2016			Bond Future	1	6,300,000	0.00 Member	Buy
16:35:04	R208	On 04/02/2016			Bond Future	1	6,300,000	0.00 Member	Sell
16:51:09	R208	On 04/02/2016			Bond Future	1	6,300,000	0.00 Client	Sell
16:51:09	R208	On 04/02/2016			Bond Future	1	6,300,000	0.00 Member	Buy
17:03:55	R208	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
17:03:55	R208	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
<b>Total for R208 Bond Future</b>						<b>10</b>	<b>166,000,000</b>	<b>0.00</b>	

---

<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>75</b>	<b>2,249,600,000</b>		<b>0.00</b>

---