



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 01/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:56	R202	On 04/02/2016		Bond Future	1	6,700,000	0.00 Member	Sell
16:43:56	R202	On 04/02/2016		Bond Future	1	6,700,000	0.00 Client	Buy
Total for R202 Bond Future					2	13,400,000	0.00	
15:04:14	R2030	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Buy
15:10:40	R2030	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Sell
15:13:40	R2030	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Buy
15:13:40	R2030	On 04/02/2016		Bond Future	1	25,000,000	0.00 Member	Sell
15:17:08	R2030	On 04/02/2016		Bond Future	1	15,000,000	0.00 Member	Sell
15:17:08	R2030	On 04/02/2016		Bond Future	1	15,000,000	0.00 Member	Buy
Total for R2030 Bond Future					6	130,000,000	0.00	
15:19:53	R2048	On 04/02/2016		Bond Future	1	146,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:19:53	R2048	On 04/02/2016			Bond Future	1	146,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	292,000,000	0.00	
15:06:10	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
15:07:50	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
15:13:00	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
15:13:00	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
15:16:48	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Buy
15:16:48	R213	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R213 Bond Future						6	150,000,000	0.00	
12:25:44	R214	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
12:25:44	R214	On 04/02/2016			Bond Future	1	18,000,000	0.00 Member	Sell
13:13:52	R214	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
13:13:52	R214	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
13:13:52	R214	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
13:13:52	R214	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
13:13:52	R214	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R214 Bond Future						7	72,000,000	0.00	
Grand Total for all Instruments						23	657,400,000	0.00	