



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 07/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:46:05	ALBI	On 04/02/2016		Index Future	1	170,000	0.00 Member	Buy
15:46:05	ALBI	On 04/02/2016		Index Future	1	170,000	0.00 Member	Sell
16:57:26	ALBI	On 04/02/2016		Index Future	1	170,000	0.00 Member	Sell
16:57:26	ALBI	On 04/02/2016		Index Future	1	170,000	0.00 Client	Buy
Total for ALBI Index Future					4	680,000	0.00	
8:19:17	ES33	On 04/02/2016		Bond Future	1	2,000,000	0.00 Client	Buy
8:19:17	ES33	On 04/02/2016		Bond Future	1	2,000,000	0.00 Client	Sell
Total for ES33 Bond Future					2	4,000,000	0.00	
10:39:52	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Buy
10:39:52	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
10:53:20	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:53:20	GOVI	On 04/02/2016			GOVI	1	20,000	0.00 Member	Sell
13:11:42	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Client	Buy
13:11:42	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Client	Buy
13:11:42	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Member	Buy
13:11:42	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Member	Sell
13:11:42	GOVI	On 04/02/2016			GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI						9	120,000	0.00	
9:40:40	I2050	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Sell
9:40:40	I2050	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
9:40:40	I2050	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
9:40:40	I2050	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Buy
10:43:06	I2050	On 04/02/2016			Bond Future	1	85,300,000	0.00 Member	Sell
10:43:06	I2050	On 04/02/2016			Bond Future	1	85,300,000	0.00 Member	Buy
10:50:40	I2050	On 04/02/2016			Bond Future	1	85,300,000	0.00 Client	Buy
10:50:40	I2050	On 04/02/2016			Bond Future	1	85,300,000	0.00 Member	Sell
Total for I2050 Bond Future						8	345,600,000	0.00	
13:06:58	R186	On 04/02/2016			Bond Future	1	235,000,000	0.00 Member	Sell
13:06:58	R186	On 04/02/2016			Bond Future	1	262,400,000	0.00 Member	Buy
13:55:31	R186	On 04/02/2016			Bond Future	1	9,700,000	0.00 Member	Sell
13:55:31	R186	On 04/02/2016			Bond Future	1	9,700,000	0.00 Member	Buy
15:23:56	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Buy
15:23:56	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Sell
15:25:08	R186	On 04/02/2016			Bond Future	1	15,500,000	0.00 Member	Sell
15:25:08	R186	On 04/02/2016			Bond Future	1	15,500,000	0.00 Client	Sell
15:25:08	R186	On 04/02/2016			Bond Future	1	235,000,000	0.00 Client	Sell
15:25:08	R186	On 04/02/2016			Bond Future	1	235,000,000	0.00 Member	Buy
15:25:08	R186	On 04/02/2016			Bond Future	1	10,500,000	0.00 Client	Sell
15:25:08	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
15:25:08	R186	On 04/02/2016			Bond Future	1	10,500,000	0.00 Member	Sell
15:25:08	R186	On 04/02/2016			Bond Future	1	10,500,000	0.00 Member	Buy
15:25:08	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:25:08	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
15:25:08	R186	On 04/02/2016			Bond Future	1	15,500,000	0.00 Member	Buy
16:36:07	R186	On 04/02/2016			Bond Future	1	9,700,000	0.00 Client	Buy
16:36:07	R186	On 04/02/2016			Bond Future	1	9,700,000	0.00 Member	Sell
16:58:13	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Member	Sell
16:58:13	R186	On 04/02/2016			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R186 Bond Future						21	1,093,600,000	0.00	
16:51:38	R202	On 04/02/2016			Bond Future	1	5,600,000	0.00 Member	Buy
16:51:38	R202	On 04/02/2016			Bond Future	1	5,600,000	0.00 Member	Sell
17:09:08	R202	On 04/02/2016			Bond Future	1	5,600,000	0.00 Member	Sell
17:09:08	R202	On 04/02/2016			Bond Future	1	5,600,000	0.00 Client	Buy
Total for R202 Bond Future						4	22,400,000	0.00	
15:23:56	R2023	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Buy
15:23:56	R2023	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Sell
16:58:03	R2023	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Sell
16:58:03	R2023	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Buy
Total for R2023 Bond Future						4	8,800,000	0.00	
17:55:57	R208	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Buy
17:55:57	R208	On 04/02/2016			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R208 Bond Future						2	100,000,000	0.00	
12:16:10	R209	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Sell
12:16:10	R209	On 04/02/2016			Bond Future	1	1,200,000	0.00 Client	Buy
16:37:23	R209	On 04/02/2016			Bond Future	1	113,000,000	0.00 Member	Sell
16:37:23	R209	On 04/02/2016			Bond Future	1	126,000,000	0.00 Member	Buy
16:43:25	R209	On 04/02/2016			Bond Future	1	113,000,000	0.00 Member	Buy
16:43:25	R209	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Sell
16:43:25	R209	On 04/02/2016			Bond Future	1	8,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:25	R209	On 04/02/2016			Bond Future	1	4,400,000	0.00 Client	Sell
16:43:25	R209	On 04/02/2016			Bond Future	1	8,600,000	0.00 Client	Sell
16:43:25	R209	On 04/02/2016			Bond Future	1	8,600,000	0.00 Member	Buy
16:43:25	R209	On 04/02/2016			Bond Future	1	113,000,000	0.00 Client	Sell
16:43:25	R209	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Buy
17:22:31	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
17:22:31	R209	On 04/02/2016			Bond Future	1	86,000,000	0.00 Member	Buy
17:29:54	R209	On 04/02/2016			Bond Future	1	5,700,000	0.00 Member	Buy
17:29:54	R209	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Buy
17:29:54	R209	On 04/02/2016			Bond Future	1	4,500,000	0.00 Member	Buy
17:29:54	R209	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	22,200,000	0.00 Client	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	5,700,000	0.00 Member	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	4,500,000	0.00 Member	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	19,200,000	0.00 Member	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	19,200,000	0.00 Member	Buy
17:29:54	R209	On 04/02/2016			Bond Future	1	27,200,000	0.00 Client	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	27,200,000	0.00 Member	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	22,200,000	0.00 Member	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	22,200,000	0.00 Member	Buy
17:29:54	R209	On 04/02/2016			Bond Future	1	5,700,000	0.00 Client	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	27,200,000	0.00 Member	Buy
17:29:54	R209	On 04/02/2016			Bond Future	1	19,200,000	0.00 Client	Sell
17:29:54	R209	On 04/02/2016			Bond Future	1	4,500,000	0.00 Client	Sell
17:29:55	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
17:29:55	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R209 Bond Future						34	850,400,000	0.00	
15:47:57	R214	On 04/08/2016	9.30	Call	Bond Future	1	57,000,000	0.00 Member	Buy
15:47:57	R214	On 04/08/2016	8.55	Call	Bond Future	1	57,000,000	0.00 Member	Sell
15:47:57	R214	On 04/08/2016	8.55	Call	Bond Future	1	130,000,000	0.00 Member	Buy
15:47:57	R214	On 04/08/2016	9.30	Call	Bond Future	1	130,000,000	0.00 Member	Sell
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	7,000,000	0.00 Client	Buy
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	14,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	7,000,000	0.00 Member	Sell
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	14,000,000	0.00 Client	Buy
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	18,000,000	0.00 Client	Buy
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	34,000,000	0.00 Client	Buy
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	7,000,000	0.00 Member	Buy
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	18,000,000	0.00 Member	Buy
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	34,000,000	0.00 Member	Buy
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	14,000,000	0.00 Member	Buy
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	57,000,000	0.00 Member	Sell
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	18,000,000	0.00 Member	Sell
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	34,000,000	0.00 Member	Sell
16:40:02	R214	On 04/08/2016	9.30	Call	Bond Future	1	57,000,000	0.00 Client	Buy
16:42:30	R214	On 04/08/2016	8.55	Call	Bond Future	1	7,000,000	0.00 Member	Sell
16:42:30	R214	On 04/08/2016	8.55	Call	Bond Future	1	7,000,000	0.00 Member	Buy
16:42:30	R214	On 04/08/2016	8.55	Call	Bond Future	1	7,000,000	0.00 Client	Sell
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	34,000,000	0.00 Member	Buy
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	18,000,000	0.00 Client	Sell
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	57,000,000	0.00 Member	Buy
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	57,000,000	0.00 Client	Sell
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	18,000,000	0.00 Member	Buy
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	18,000,000	0.00 Member	Sell
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	34,000,000	0.00 Member	Sell
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	14,000,000	0.00 Member	Sell
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	14,000,000	0.00 Member	Buy
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	34,000,000	0.00 Client	Sell
16:42:31	R214	On 04/08/2016	8.55	Call	Bond Future	1	14,000,000	0.00 Client	Sell
Total for R214 Bond Future						32	1,040,000,000	0.00	
Grand Total for all Instruments						120	3,465,600,000	0.00	