



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 23/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:33:46	I2025	On 04/02/2016		Bond Future	1	28,000,000	0.00 Member	Buy
9:33:46	I2025	On 04/02/2016		Bond Future	1	28,000,000	0.00 Member	Sell
13:10:40	I2025	On 04/02/2016		Bond Future	1	28,000,000	0.00 Member	Sell
13:10:40	I2025	On 04/02/2016		Bond Future	1	28,000,000	0.00 Client	Buy
Total for I2025 Bond Future					4	112,000,000	0.00	
9:33:46	I2038	On 04/02/2016		Bond Future	1	6,400,000	0.00 Member	Buy
9:33:46	I2038	On 04/02/2016		Bond Future	1	6,900,000	0.00 Member	Sell
10:07:12	I2038	On 04/02/2016		Bond Future	1	6,400,000	0.00 Member	Sell
10:07:12	I2038	On 04/02/2016		Bond Future	1	500,000	0.00 Member	Buy
10:07:12	I2038	On 04/02/2016		Bond Future	1	500,000	0.00 Member	Sell
10:07:12	I2038	On 04/02/2016		Bond Future	1	500,000	0.00 Client	Buy
10:07:12	I2038	On 04/02/2016		Bond Future	1	6,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						7	27,600,000	0.00	
9:33:46	I2050	On 04/02/2016			Bond Future	1	5,100,000	0.00 Member	Buy
9:33:46	I2050	On 04/02/2016			Bond Future	1	5,100,000	0.00 Member	Sell
10:06:25	I2050	On 04/02/2016			Bond Future	1	5,100,000	0.00 Member	Sell
10:06:25	I2050	On 04/02/2016			Bond Future	1	5,100,000	0.00 Client	Buy
Total for I2050 Bond Future						4	20,400,000	0.00	
9:26:32	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
9:26:32	R186	On 04/02/2016			Bond Future	1	61,000,000	0.00 Member	Sell
13:07:57	R186	On 04/02/2016			Bond Future	1	38,700,000	0.00 Member	Buy
13:07:57	R186	On 04/02/2016			Bond Future	1	12,600,000	0.00 Member	Buy
13:07:57	R186	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Buy
13:07:57	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy
13:07:57	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell
13:07:57	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
13:07:57	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Buy
13:07:57	R186	On 04/02/2016			Bond Future	1	38,700,000	0.00 Member	Sell
13:07:57	R186	On 04/02/2016			Bond Future	1	12,600,000	0.00 Member	Sell
13:07:57	R186	On 04/02/2016			Bond Future	1	12,600,000	0.00 Client	Buy
13:07:57	R186	On 04/02/2016			Bond Future	1	3,600,000	0.00 Member	Sell
13:07:57	R186	On 04/02/2016			Bond Future	1	38,700,000	0.00 Client	Buy
13:07:57	R186	On 04/02/2016			Bond Future	1	3,600,000	0.00 Client	Buy
13:07:57	R186	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
13:07:57	R186	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
13:07:58	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
13:07:58	R186	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R186 Bond Future						19	244,000,000	0.00	
9:33:46	R202	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Buy
9:33:46	R202	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
10:05:43	R202	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:05:43	R202	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
Total for R202 Bond Future						4	7,600,000	0.00	
9:22:40	R2030	On 04/02/2016			Bond Future	1	54,500,000	0.00 Client	Buy
9:22:40	R2030	On 04/02/2016			Bond Future	1	54,500,000	0.00 Member	Sell
Total for R2030 Bond Future						2	109,000,000	0.00	
9:54:45	R204	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
9:54:45	R204	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
13:11:26	R204	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
13:11:26	R204	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R204 Bond Future						4	6,400,000	0.00	
9:26:32	R207	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
9:26:32	R207	On 04/02/2016			Bond Future	1	19,700,000	0.00 Member	Sell
12:41:45	R207	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Sell
12:41:45	R207	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Buy
12:41:45	R207	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
12:41:45	R207	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Sell
12:53:41	R207	On 04/02/2016			Bond Future	1	50,000,000	0.00 Client	Sell
12:53:41	R207	On 04/02/2016			Bond Future	1	50,000,000	0.00 Member	Buy
13:01:00	R207	On 04/02/2016			Bond Future	1	7,400,000	0.00 Member	Buy
13:01:00	R207	On 04/02/2016			Bond Future	1	7,400,000	0.00 Member	Sell
13:01:00	R207	On 04/02/2016			Bond Future	1	7,400,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	1,500,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	1,700,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	3,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	1,800,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	6,100,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	4,300,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	5,200,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	5,200,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	6,100,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	1,500,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	6,100,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	5,200,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	2,400,000	0.00 Client	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	2,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:01:01	R207	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
13:01:01	R207	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Buy
13:06:07	R207	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
13:06:07	R207	On 04/02/2016			Bond Future	1	2,900,000	0.00 Client	Buy
13:06:07	R207	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
13:06:07	R207	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Sell
13:06:07	R207	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
13:06:07	R207	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Sell
13:06:07	R207	On 04/02/2016			Bond Future	1	2,900,000	0.00 Member	Buy
13:06:07	R207	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
13:06:07	R207	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Sell
13:06:07	R207	On 04/02/2016			Bond Future	1	2,400,000	0.00 Client	Buy
13:06:07	R207	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
13:06:07	R207	On 04/02/2016			Bond Future	1	12,000,000	0.00 Client	Buy
13:06:07	R207	On 04/02/2016			Bond Future	1	400,000	0.00 Member	Buy
13:06:07	R207	On 04/02/2016			Bond Future	1	400,000	0.00 Client	Buy
Total for R207 Bond Future						75	478,800,000	0.00	
9:26:32	R208	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Buy
9:26:32	R208	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Sell
13:11:03	R208	On 04/02/2016			Bond Future	1	7,000,000	0.00 Client	Buy
13:11:03	R208	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Sell
Total for R208 Bond Future						4	28,000,000	0.00	
13:48:51	R214	On 04/02/2016			Bond Future	1	82,400,000	0.00 Member	Sell
13:48:51	R214	On 04/02/2016			Bond Future	1	82,400,000	0.00 Member	Buy
13:48:51	R214	On 04/02/2016			Bond Future	1	82,400,000	0.00 Member	Buy
13:48:51	R214	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Sell
14:08:24	R214	On 04/02/2016			Bond Future	1	82,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:08:24	R214	On 04/02/2016			Bond Future	1	82,400,000	0.00 Member	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	12,100,000	0.00 Client	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	6,800,000	0.00 Client	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	11,200,000	0.00 Client	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	9,400,000	0.00 Member	Buy
14:11:10	R214	On 04/02/2016			Bond Future	1	11,400,000	0.00 Client	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	9,400,000	0.00 Client	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	12,100,000	0.00 Member	Buy
14:11:10	R214	On 04/02/2016			Bond Future	1	6,800,000	0.00 Member	Buy
14:11:10	R214	On 04/02/2016			Bond Future	1	11,200,000	0.00 Member	Buy
14:11:10	R214	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Buy
14:11:10	R214	On 04/02/2016			Bond Future	1	11,400,000	0.00 Member	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	11,200,000	0.00 Member	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	9,400,000	0.00 Member	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	11,400,000	0.00 Member	Buy
14:11:10	R214	On 04/02/2016			Bond Future	1	6,000,000	0.00 Client	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	6,800,000	0.00 Member	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Sell
14:11:10	R214	On 04/02/2016			Bond Future	1	12,100,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	3,500,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	4,500,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	4,500,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	2,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	2,600,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	3,500,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	2,300,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	2,800,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	300,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	3,200,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	2,600,000	0.00 Client	Sell
14:11:11	R214	On 04/02/2016			Bond Future	1	4,500,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	300,000	0.00 Member	Buy
14:11:11	R214	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R214 Bond Future						56	659,200,000	0.00	
Grand Total for all Instruments						179	1,693,000,000	0.00	