



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 29/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:46:25	R186	On 04/02/2016		Bond Future	1	33,500,000	0.00 Member	Buy
9:46:25	R186	On 04/02/2016		Bond Future	1	26,500,000	0.00 Member	Sell
9:46:25	R186	On 04/02/2016		Bond Future	1	12,500,000	0.00 Member	Buy
9:46:25	R186	On 04/02/2016		Bond Future	1	3,300,000	0.00 Member	Sell
10:04:41	R186	On 04/02/2016		Bond Future	1	14,000,000	0.00 Member	Sell
10:04:41	R186	On 04/02/2016		Bond Future	1	14,000,000	0.00 Member	Buy
10:04:41	R186	On 04/02/2016		Bond Future	1	12,500,000	0.00 Client	Buy
10:04:41	R186	On 04/02/2016		Bond Future	1	14,000,000	0.00 Client	Buy
10:04:41	R186	On 04/02/2016		Bond Future	1	12,500,000	0.00 Member	Sell
10:13:13	R186	On 04/02/2016		Bond Future	1	8,700,000	0.00 Member	Sell
10:13:13	R186	On 04/02/2016		Bond Future	1	8,500,000	0.00 Member	Sell
10:13:13	R186	On 04/02/2016		Bond Future	1	8,500,000	0.00 Client	Sell
10:13:13	R186	On 04/02/2016		Bond Future	1	3,300,000	0.00 Client	Sell
10:13:13	R186	On 04/02/2016		Bond Future	1	8,500,000	0.00 Member	Buy
10:13:13	R186	On 04/02/2016		Bond Future	1	3,300,000	0.00 Member	Buy
10:13:13	R186	On 04/02/2016		Bond Future	1	6,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:13:13	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Client	Sell
10:13:13	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Sell
10:13:13	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Sell
10:13:13	R186	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Buy
10:13:13	R186	On 04/02/2016			Bond Future	1	8,700,000	0.00 Client	Sell
10:13:13	R186	On 04/02/2016			Bond Future	1	8,700,000	0.00 Member	Buy
10:13:13	R186	On 04/02/2016			Bond Future	1	7,000,000	0.00 Member	Buy
15:20:39	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Member	Sell
15:20:39	R186	On 04/02/2016	8.75	Put	Bond Future	1	1,900,000	0.00 Member	Sell
15:20:39	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:20:39	R186	On 04/02/2016	8.80	Put	Bond Future	1	1,900,000	0.00 Member	Sell
15:20:39	R186	On 04/02/2016	8.75	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:20:39	R186	On 04/02/2016	8.80	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:20:39	R186	On 04/02/2016	8.80	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:20:39	R186	On 04/02/2016	8.75	Put	Bond Future	1	1,900,000	0.00 Member	Sell
15:20:39	R186	On 04/02/2016	8.80	Put	Bond Future	1	1,900,000	0.00 Member	Sell
15:20:39	R186	On 04/02/2016	8.75	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:20:39	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:20:39	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Member	Sell
15:44:58	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Client	Buy
15:44:58	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Member	Sell
15:46:26	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:46:26	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Client	Sell
15:51:37	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Client	Sell
15:51:37	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:52:51	R186	On 04/02/2016	8.75	Put	Bond Future	1	1,900,000	0.00 Member	Sell
15:52:51	R186	On 04/02/2016	8.75	Put	Bond Future	1	1,900,000	0.00 Client	Buy
15:53:15	R186	On 04/02/2016	8.75	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:53:15	R186	On 04/02/2016	8.75	Put	Bond Future	1	1,900,000	0.00 Client	Sell
15:54:57	R186	On 04/02/2016	8.80	Put	Bond Future	1	1,900,000	0.00 Client	Buy
15:54:57	R186	On 04/02/2016	8.80	Put	Bond Future	1	1,900,000	0.00 Member	Sell
15:55:37	R186	On 04/02/2016	8.80	Put	Bond Future	1	1,900,000	0.00 Client	Sell
15:55:37	R186	On 04/02/2016	8.80	Put	Bond Future	1	1,900,000	0.00 Member	Buy
15:57:24	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Client	Buy
15:57:24	R186	On 04/02/2016	8.70	Put	Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						51	293,200,000	0.00	
9:46:25	R203	On 04/02/2016			Bond Future	1	12,500,000	0.00 Member	Buy
9:46:25	R203	On 04/02/2016			Bond Future	1	12,500,000	0.00 Member	Sell
9:46:26	R203	On 04/02/2016			Bond Future	1	60,000,000	0.00 Member	Sell
9:46:26	R203	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Buy
10:00:22	R203	On 04/02/2016			Bond Future	1	12,500,000	0.00 Member	Buy
10:00:22	R203	On 04/02/2016			Bond Future	1	12,500,000	0.00 Client	Sell
10:18:14	R203	On 04/02/2016			Bond Future	1	31,500,000	0.00 Client	Buy
10:18:14	R203	On 04/02/2016			Bond Future	1	21,000,000	0.00 Member	Sell
10:18:14	R203	On 04/02/2016			Bond Future	1	21,000,000	0.00 Client	Buy
10:18:14	R203	On 04/02/2016			Bond Future	1	31,500,000	0.00 Member	Sell
10:18:14	R203	On 04/02/2016			Bond Future	1	31,500,000	0.00 Member	Buy
10:18:14	R203	On 04/02/2016			Bond Future	1	21,000,000	0.00 Member	Buy
10:18:15	R203	On 04/02/2016			Bond Future	1	7,500,000	0.00 Client	Buy
10:18:15	R203	On 04/02/2016			Bond Future	1	7,500,000	0.00 Member	Sell
Total for R203 Bond Future						14	290,000,000	0.00	
9:46:25	R207	On 04/02/2016			Bond Future	1	15,500,000	0.00 Member	Buy
9:46:25	R207	On 04/02/2016			Bond Future	1	32,300,000	0.00 Member	Sell
9:46:25	R207	On 04/02/2016			Bond Future	1	4,800,000	0.00 Member	Buy
9:46:25	R207	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Sell
10:02:20	R207	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Sell
10:02:20	R207	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Buy
10:02:20	R207	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Buy
10:02:20	R207	On 04/02/2016			Bond Future	1	13,000,000	0.00 Client	Sell
10:02:20	R207	On 04/02/2016			Bond Future	1	2,500,000	0.00 Client	Sell
10:06:56	R207	On 04/02/2016			Bond Future	1	4,800,000	0.00 Client	Buy
10:06:56	R207	On 04/02/2016			Bond Future	1	27,500,000	0.00 Client	Buy
10:06:56	R207	On 04/02/2016			Bond Future	1	27,500,000	0.00 Member	Sell
10:06:56	R207	On 04/02/2016			Bond Future	1	4,800,000	0.00 Member	Sell
10:06:56	R207	On 04/02/2016			Bond Future	1	27,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R207 Bond Future						14	191,200,000	0.00	
9:46:25	R209	On 04/02/2016			Bond Future	1	42,700,000	0.00 Member	Sell
9:46:25	R209	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
10:17:06	R209	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
10:17:06	R209	On 04/02/2016			Bond Future	1	6,000,000	0.00 Client	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Sell
10:17:06	R209	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
10:17:06	R209	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Sell
10:17:06	R209	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
10:17:06	R209	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Buy
10:17:06	R209	On 04/02/2016			Bond Future	1	6,000,000	0.00 Member	Buy
Total for R209 Bond Future						19	170,800,000	0.00	
9:46:25	R214	On 04/02/2016			Bond Future	1	36,200,000	0.00 Member	Buy
9:46:25	R214	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Sell
10:14:49	R214	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
10:14:49	R214	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Sell
10:14:49	R214	On 04/02/2016			Bond Future	1	13,000,000	0.00 Member	Buy
10:14:49	R214	On 04/02/2016			Bond Future	1	20,000,000	0.00 Client	Sell
10:14:49	R214	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Buy
10:14:49	R214	On 04/02/2016			Bond Future	1	13,000,000	0.00 Client	Sell
10:14:49	R214	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Buy
10:14:49	R214	On 04/02/2016			Bond Future	1	3,200,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				10	144,800,000	0.00	
	Grand Total for all Instruments				108	1,090,000,000	0.00	