



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 25/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:47:30	ES33	On 04/02/2016		Bond Future	1	200,000,000	0.00 Member	Sell
14:47:30	ES33	On 04/02/2016		Bond Future	1	700,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	5,300,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016		Bond Future	1	700,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016		Bond Future	1	4,900,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	140,600,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	140,600,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016		Bond Future	1	8,000,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	7,300,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	1,100,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	5,300,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	6,200,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016		Bond Future	1	2,700,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	1,700,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	6,200,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016		Bond Future	1	5,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:06:42	ES33	On 04/02/2016			Bond Future	1	4,900,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016			Bond Future	1	1,700,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016			Bond Future	1	21,500,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016			Bond Future	1	7,300,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016			Bond Future	1	7,300,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	21,500,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	140,600,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	4,900,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
16:06:42	ES33	On 04/02/2016			Bond Future	1	6,200,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	21,500,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	1,700,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
16:06:42	ES33	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Sell
Total for ES33 Bond Future						34	800,000,000	0.00	
9:50:52	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
9:50:52	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
17:34:15	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Sell
17:34:15	R186	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
Total for R186 Bond Future						4	20,000,000	0.00	
14:47:30	R209	On 04/02/2016			Bond Future	1	189,000,000	0.00 Member	Buy
14:47:30	R209	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Sell
16:03:06	R209	On 04/02/2016			Bond Future	1	132,900,000	0.00 Member	Sell
16:03:06	R209	On 04/02/2016			Bond Future	1	132,900,000	0.00 Member	Buy
16:03:06	R209	On 04/02/2016			Bond Future	1	132,900,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:03:07	R209	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	2,500,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	700,000	0.00 Member	Buy
16:03:07	R209	On 04/02/2016			Bond Future	1	6,900,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	700,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	4,600,000	0.00 Member	Buy
16:03:07	R209	On 04/02/2016			Bond Future	1	4,600,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	20,300,000	0.00 Member	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	5,900,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	7,600,000	0.00 Member	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	6,900,000	0.00 Member	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	7,600,000	0.00 Member	Buy
16:03:07	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	7,600,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Buy
16:03:07	R209	On 04/02/2016			Bond Future	1	5,900,000	0.00 Member	Buy
16:03:07	R209	On 04/02/2016			Bond Future	1	20,300,000	0.00 Member	Buy
16:03:07	R209	On 04/02/2016			Bond Future	1	20,300,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:03:07	R209	On 04/02/2016			Bond Future	1	4,600,000	0.00 Member	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	5,900,000	0.00 Member	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
16:03:07	R209	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Sell
16:03:07	R209	On 04/02/2016			Bond Future	1	6,900,000	0.00 Member	Buy
Total for R209 Bond Future						34	756,000,000	0.00	
14:47:30	R214	On 04/02/2016			Bond Future	1	287,000,000	0.00 Member	Buy
14:47:30	R214	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	209,000,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	7,300,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	8,900,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	209,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	25,600,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	4,000,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	2,500,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	2,500,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	25,600,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	11,900,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	11,900,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	8,900,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	7,300,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	7,300,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	7,800,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	25,600,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	8,900,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	4,000,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	7,800,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	209,000,000	0.00 Member	Buy
16:04:20	R214	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	7,300,000	0.00 Client	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	7,800,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	7,300,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	7,300,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	11,900,000	0.00 Member	Sell
16:04:20	R214	On 04/02/2016			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R214 Bond Future						34	1,148,000,000	0.00	
Grand Total for all Instruments						106	2,724,000,000	0.00	