



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 31/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:19:03	R186	On 04/02/2016		Bond Future	1	31,000,000	0.00 Member	Buy
10:19:03	R186	On 04/02/2016		Bond Future	1	36,000,000	0.00 Member	Sell
10:22:32	R186	On 04/02/2016		Bond Future	1	5,000,000	0.00 Member	Sell
10:22:32	R186	On 04/02/2016		Bond Future	1	31,000,000	0.00 Member	Sell
10:22:32	R186	On 04/02/2016		Bond Future	1	5,000,000	0.00 Member	Buy
10:22:32	R186	On 04/02/2016		Bond Future	1	31,000,000	0.00 Client	Buy
10:22:32	R186	On 04/02/2016		Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future					7	144,000,000	0.00	
11:07:44	R202	On 04/02/2016		Bond Future	1	9,000,000	0.00 Client	Sell
11:07:44	R202	On 04/02/2016		Bond Future	1	9,000,000	0.00 Member	Buy
Total for R202 Bond Future					2	18,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					9	162,000,000		0.00
