



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 08/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:15	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Sell
10:29:15	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Buy
12:17:40	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Sell
12:17:40	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Buy
12:17:40	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Member	Sell
12:17:40	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Buy
12:17:40	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					7	80,000	0.00	
16:42:10	I2038	On 05/05/2016		Bond Future	1	2,000,000	0.00 Client	Buy
16:42:10	I2038	On 05/05/2016		Bond Future	1	2,000,000	0.00 Member	Sell
Total for I2038 Bond Future					2	4,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:42:10	I2046	On 05/05/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:42:10	I2046	On 05/05/2016			Bond Future	1	700,000	0.00 Client	Buy
16:42:10	I2046	On 05/05/2016			Bond Future	1	1,400,000	0.00 Client	Buy
16:42:10	I2046	On 05/05/2016			Bond Future	1	700,000	0.00 Member	Sell
Total for I2046 Bond Future						4	4,200,000	0.00	
16:42:10	I2050	On 05/05/2016			Bond Future	1	5,100,000	0.00 Client	Buy
16:42:10	I2050	On 05/05/2016			Bond Future	1	5,100,000	0.00 Member	Sell
16:42:10	I2050	On 05/05/2016			Bond Future	1	44,900,000	0.00 Member	Sell
16:42:10	I2050	On 05/05/2016			Bond Future	1	44,900,000	0.00 Client	Buy
Total for I2050 Bond Future						4	100,000,000	0.00	
12:07:09	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Buy
12:07:09	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
12:44:00	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00 Client	Buy
12:44:00	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00 Member	Sell
13:30:26	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Client	Buy
13:30:26	R186	On 04/02/2016			Bond Future	1	12,000,000	0.00 Member	Sell
Total for R186 Bond Future						6	64,000,000	0.00	
16:42:10	R197	On 05/05/2016			Bond Future	1	2,300,000	0.00 Client	Buy
16:42:10	R197	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Sell
17:28:49	R197	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Sell
17:28:49	R197	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Buy
17:28:49	R197	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Buy
17:28:49	R197	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R197 Bond Future						6	11,600,000	0.00	
12:07:09	R2023	On 04/02/2016			Bond Future	1	236,100,000	0.00 Member	Buy
12:07:09	R2023	On 04/02/2016			Bond Future	1	282,100,000	0.00 Member	Sell
13:29:37	R2023	On 04/02/2016			Bond Future	1	236,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:29:37	R2023	On 04/02/2016			Bond Future	1	18,700,000	0.00 Client	Buy
13:29:37	R2023	On 04/02/2016			Bond Future	1	18,700,000	0.00 Member	Buy
13:29:37	R2023	On 04/02/2016			Bond Future	1	27,300,000	0.00 Member	Buy
13:29:37	R2023	On 04/02/2016			Bond Future	1	236,100,000	0.00 Member	Sell
13:29:37	R2023	On 04/02/2016			Bond Future	1	18,700,000	0.00 Member	Sell
13:29:37	R2023	On 04/02/2016			Bond Future	1	27,300,000	0.00 Member	Sell
13:29:37	R2023	On 04/02/2016			Bond Future	1	27,300,000	0.00 Client	Buy
Total for R2023 Bond Future						10	1,128,400,000	0.00	
12:07:09	R204	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Buy
12:07:09	R204	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Sell
13:31:16	R204	On 04/02/2016			Bond Future	1	1,800,000	0.00 Member	Sell
13:31:16	R204	On 04/02/2016			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R204 Bond Future						4	7,200,000	0.00	
Grand Total for all Instruments						43	1,319,480,000	0.00	