



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 10/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:53:12	I2046	On 04/08/2016		Bond Future	1	21,700,000	0.00 Member	Sell
11:53:12	I2046	On 04/08/2016		Bond Future	1	2,300,000	0.00 Member	Buy
14:09:38	I2046	On 04/08/2016		Bond Future	1	19,400,000	0.00 Member	Sell
14:09:38	I2046	On 04/08/2016		Bond Future	1	19,400,000	0.00 Member	Buy
14:09:38	I2046	On 04/08/2016		Bond Future	1	19,400,000	0.00 Client	Buy
14:09:39	I2046	On 04/08/2016		Bond Future	1	2,300,000	0.00 Client	Buy
14:09:39	I2046	On 04/08/2016		Bond Future	1	2,300,000	0.00 Member	Sell
Total for I2046 Bond Future					7	86,800,000	0.00	
9:21:11	IGOV	On 03/11/2016		Index Future	1	10,000	0.00 Client	Sell
9:21:11	IGOV	On 03/11/2016		Index Future	1	10,000	0.00 Client	Buy
Total for IGOV Index Future					2	20,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:38:09	JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	1	1,000,000	0.00 Member	Buy
10:38:09	JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
10:44:33	JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	1	1,000,000	0.00 Client	Sell
10:44:33	JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	1	1,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						4	4,000,000	0.00	
10:37:12	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Sell
10:37:12	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Buy
11:26:03	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
11:26:03	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
11:32:31	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
11:32:31	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
15:05:06	R186	On 04/08/2016			Bond Future	1	9,200,000	0.00 Member	Sell
15:05:06	R186	On 04/08/2016			Bond Future	1	9,200,000	0.00 Member	Buy
15:26:34	R186	On 04/08/2016			Bond Future	1	9,200,000	0.00 Client	Sell
15:26:34	R186	On 04/08/2016			Bond Future	1	9,200,000	0.00 Member	Buy
Total for R186 Bond Future						10	44,000,000	0.00	
10:30:50	R202	On 04/08/2016			Bond Future	1	20,100,000	0.00 Member	Buy
10:30:50	R202	On 04/08/2016			Bond Future	1	20,100,000	0.00 Client	Sell
16:08:06	R202	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
16:08:06	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:08:06	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:08:06	R202	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
Total for R202 Bond Future						6	40,800,000	0.00	
11:11:33	R213	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Sell
11:11:33	R213	On 04/08/2016			Bond Future	1	160,000,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	8,200,000	0.00 Client	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	8,500,000	0.00 Client	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	9,300,000	0.00 Client	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	7,400,000	0.00 Client	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	2,300,000	0.00 Client	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	19,400,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	102,500,000	0.00 Client	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	9,300,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	102,500,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	8,200,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	7,400,000	0.00 Member	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	8,500,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	19,400,000	0.00 Client	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy
11:19:09	R213	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	19,400,000	0.00 Member	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	102,500,000	0.00 Member	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	9,300,000	0.00 Member	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	8,500,000	0.00 Member	Sell
11:19:09	R213	On 04/08/2016			Bond Future	1	8,200,000	0.00 Member	Sell
Total for R213 Bond Future						28	640,000,000	0.00	
Grand Total for all Instruments						57	815,620,000	0.00	