



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:39:59	I2038	On 05/05/2016		Bond Future	1	12,200,000	0.00 Member	Sell
15:39:59	I2038	On 05/05/2016		Bond Future	1	12,200,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>					<b>2</b>	<b>24,400,000</b>	<b>0.00</b>	
15:39:59	IGOV	On 04/02/2016		Index Future	1	10,000	0.00 Member	Buy
15:39:59	IGOV	On 04/02/2016		Index Future	1	10,000	0.00 Member	Sell
16:09:42	IGOV	On 04/02/2016		Index Future	1	10,000	0.00 Member	Sell
16:09:42	IGOV	On 04/02/2016		Index Future	1	20,000	0.00 Member	Buy
16:20:23	IGOV	On 04/02/2016		Index Future	1	10,000	0.00 Member	Sell
16:22:59	IGOV	On 04/02/2016		Index Future	1	10,000	0.00 Member	Buy
16:22:59	IGOV	On 04/02/2016		Index Future	1	10,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>7</b>	<b>80,000</b>	<b>0.00</b>	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:36:42	JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	1	50,000,000	0.00 Member	Sell
11:36:42	JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	1	50,000,000	0.00 Client	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>100,000,000</b>	<b>0.00</b>	
15:40:30	R186	On 04/02/2016		Bond Future	1	9,000,000	0.00 Member	Buy
16:36:34	R186	On 04/02/2016		Bond Future	1	9,000,000	0.00 Member	Sell
16:48:32	R186	On 04/02/2016		Bond Future	1	9,000,000	0.00 Member	Sell
16:48:32	R186	On 04/02/2016		Bond Future	1	9,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>36,000,000</b>	<b>0.00</b>	
16:01:42	R208	On 04/02/2016		Bond Future	1	5,300,000	0.00 Member	Sell
16:01:42	R208	On 04/02/2016		Bond Future	1	19,000,000	0.00 Member	Buy
16:39:45	R208	On 04/02/2016		Bond Future	1	5,300,000	0.00 Client	Sell
16:39:45	R208	On 04/02/2016		Bond Future	1	200,000	0.00 Member	Buy
16:39:45	R208	On 04/02/2016		Bond Future	1	13,500,000	0.00 Member	Buy
16:39:45	R208	On 04/02/2016		Bond Future	1	13,500,000	0.00 Member	Sell
16:39:45	R208	On 04/02/2016		Bond Future	1	200,000	0.00 Member	Sell
16:39:45	R208	On 04/02/2016		Bond Future	1	5,300,000	0.00 Member	Buy
16:39:45	R208	On 04/02/2016		Bond Future	1	200,000	0.00 Client	Sell
16:39:45	R208	On 04/02/2016		Bond Future	1	13,500,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>					<b>10</b>	<b>76,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>25</b>	<b>236,480,000</b>	<b>0.00</b>	