



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 28/01/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:08:03	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Client	Buy
11:08:03	GOVI	On 04/02/2016		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					2	40,000	0.00	
15:39:20	I2025	On 04/02/2016		Bond Future	1	50,000,000	0.00 Client	Sell
15:39:20	I2025	On 04/02/2016		Bond Future	1	50,000,000	0.00 Client	Buy
Total for I2025 Bond Future					2	100,000,000	0.00	
11:39:55	JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	1	50,000,000	0.00 Client	Sell
11:39:55	JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	1	50,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:11:11	R186	On 04/02/2016			Bond Future	1	4,000,000	0.00 Member	Sell
12:11:11	R186	On 04/02/2016			Bond Future	1	4,000,000	0.00 Client	Buy
16:53:37	R186	On 05/05/2016			Bond Future	1	137,000,000	0.00 Member	Buy
16:53:37	R186	On 05/05/2016			Bond Future	1	122,200,000	0.00 Member	Sell
16:58:48	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:58:48	R186	On 05/05/2016			Bond Future	1	9,800,000	0.00 Member	Sell
16:58:48	R186	On 05/05/2016			Bond Future	1	122,200,000	0.00 Client	Sell
16:58:48	R186	On 05/05/2016			Bond Future	1	9,800,000	0.00 Member	Buy
16:58:48	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:58:48	R186	On 05/05/2016			Bond Future	1	9,800,000	0.00 Client	Sell
16:58:48	R186	On 05/05/2016			Bond Future	1	122,200,000	0.00 Member	Buy
16:58:48	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future						12	556,000,000	0.00	
16:53:37	R209	On 05/05/2016			Bond Future	1	150,000,000	0.00 Member	Sell
16:53:37	R209	On 05/05/2016			Bond Future	1	133,800,000	0.00 Member	Buy
16:59:41	R209	On 05/05/2016			Bond Future	1	5,500,000	0.00 Member	Buy
16:59:41	R209	On 05/05/2016			Bond Future	1	10,700,000	0.00 Member	Buy
16:59:41	R209	On 05/05/2016			Bond Future	1	10,700,000	0.00 Member	Sell
16:59:41	R209	On 05/05/2016			Bond Future	1	133,800,000	0.00 Client	Buy
16:59:41	R209	On 05/05/2016			Bond Future	1	133,800,000	0.00 Member	Sell
16:59:41	R209	On 05/05/2016			Bond Future	1	5,500,000	0.00 Client	Buy
16:59:41	R209	On 05/05/2016			Bond Future	1	5,500,000	0.00 Member	Sell
16:59:41	R209	On 05/05/2016			Bond Future	1	10,700,000	0.00 Client	Buy
Total for R209 Bond Future						10	600,000,000	0.00	
15:39:20	R212	On 04/02/2016			Bond Future	1	100,000,000	0.00 Client	Buy
15:39:20	R212	On 04/02/2016			Bond Future	1	100,000,000	0.00 Client	Sell
Total for R212 Bond Future						2	200,000,000	0.00	
Grand Total for all Instruments						30	1,556,040,000	0.00	