



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 15/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:03:06	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Sell
10:03:06	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Buy
10:52:57	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Buy
10:52:57	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
11:26:21	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
11:26:21	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Buy
11:58:09	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Buy
11:58:09	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					8	120,000	0.00	
16:42:49	R186	On 05/05/2016		Bond Future	1	300,000	0.00 Member	Buy
16:42:49	R186	On 05/05/2016		Bond Future	1	300,000	0.00 Member	Sell
16:45:59	R186	On 05/05/2016		Bond Future	1	300,000	0.00 Member	Sell
16:45:59	R186	On 05/05/2016		Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						4	1,200,000	0.00	
16:42:49	R204	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
16:42:49	R204	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
16:45:39	R204	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
16:45:39	R204	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
Total for R204 Bond Future						4	800,000	0.00	
11:49:28	R2048	On 05/05/2016			Bond Future	1	189,000,000	0.00 Member	Sell
11:49:28	R2048	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	10,000,000	0.00 Client	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	100,000,000	0.00 Client	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	14,000,000	0.00 Member	Sell
12:04:15	R2048	On 05/05/2016			Bond Future	1	23,000,000	0.00 Member	Sell
12:04:15	R2048	On 05/05/2016			Bond Future	1	20,000,000	0.00 Client	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	12,000,000	0.00 Client	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:04:15	R2048	On 05/05/2016			Bond Future	1	8,000,000	0.00 Member	Sell
12:04:15	R2048	On 05/05/2016			Bond Future	1	14,000,000	0.00 Client	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	23,000,000	0.00 Client	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	100,000,000	0.00 Member	Sell
12:04:15	R2048	On 05/05/2016			Bond Future	1	20,000,000	0.00 Member	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	20,000,000	0.00 Member	Sell
12:04:15	R2048	On 05/05/2016			Bond Future	1	14,000,000	0.00 Member	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	8,000,000	0.00 Client	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	12,000,000	0.00 Member	Sell
12:04:15	R2048	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
12:04:15	R2048	On 05/05/2016			Bond Future	1	100,000,000	0.00 Member	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	23,000,000	0.00 Member	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	8,000,000	0.00 Member	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	12,000,000	0.00 Member	Buy
12:04:15	R2048	On 05/05/2016			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						25	756,000,000	0.00	
16:42:49	R208	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
16:42:49	R208	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:45:31	R208	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:45:31	R208	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Buy
Total for R208 Bond Future						4	400,000	0.00	
9:38:30	R211	On 05/05/2016			Bond Future	1	5,500,000	0.00 Member	Sell
9:38:30	R211	On 05/05/2016			Bond Future	1	5,500,000	0.00 Client	Buy
Total for R211 Bond Future						2	11,000,000	0.00	
16:42:49	R213	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
16:42:49	R213	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:46:33	R213	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
16:46:33	R213	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
Total for R213 Bond Future						4	1,600,000	0.00	
Grand Total for all Instruments						51	771,120,000	0.00	