



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 17/02/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	50,000,000	0.00 Member	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	50,000,000	0.00 Member	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	50,000,000	0.00 Member	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	200,000,000	0.00 Client	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	150,000,000	0.00 Client	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	50,000,000	0.00 Member	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	50,000,000	0.00 Member	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	200,000,000	0.00 Client	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	200,000,000	0.00 Client	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	200,000,000	0.00 Member	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					11	1,400,000,000	0.00	
11:53:47	R2044	On 05/05/2016		Bond Future	1	8,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:53:47	R2044	On 05/05/2016			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2044 Bond Future						2	16,000,000	0.00	
11:53:47	R207	On 05/05/2016			Bond Future	1	6,000,000	0.00 Client	Buy
11:53:47	R207	On 05/05/2016			Bond Future	1	6,000,000	0.00 Member	Sell
Total for R207 Bond Future						2	12,000,000	0.00	
Grand Total for all Instruments						15	1,428,000,000	0.00	