



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 26/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:35:42	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Client	Sell
10:35:42	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Buy
11:27:14	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Client	Buy
11:27:14	GOVI	On 03/11/2016		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					4	80,000	0.00	
12:08:53	R186	On 03/11/2016		Bond Future	1	600,000	0.00 Member	Buy
12:08:53	R186	On 03/11/2016		Bond Future	1	600,000	0.00 Client	Sell
17:36:46	R186	On 03/11/2016		Bond Future	1	14,300,000	0.00 Client	Sell
17:36:46	R186	On 03/11/2016		Bond Future	1	14,300,000	0.00 Client	Buy
Total for R186 Bond Future					4	29,800,000	0.00	
10:26:14	R2023	On 03/11/2016		Bond Future	1	128,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:26:14	R2023	On 03/11/2016			Bond Future	1	113,700,000	0.00 Member	Sell
14:50:31	R2023	On 03/11/2016			Bond Future	1	5,100,000	0.00 Member	Buy
14:50:31	R2023	On 03/11/2016			Bond Future	1	9,200,000	0.00 Member	Buy
14:50:31	R2023	On 03/11/2016			Bond Future	1	5,100,000	0.00 Member	Sell
14:50:31	R2023	On 03/11/2016			Bond Future	1	9,200,000	0.00 Member	Sell
14:50:31	R2023	On 03/11/2016			Bond Future	1	5,100,000	0.00 Client	Sell
14:50:31	R2023	On 03/11/2016			Bond Future	1	113,700,000	0.00 Member	Buy
14:50:31	R2023	On 03/11/2016			Bond Future	1	113,700,000	0.00 Client	Sell
14:50:31	R2023	On 03/11/2016			Bond Future	1	9,200,000	0.00 Client	Sell
Total for R2023 Bond Future						10	512,000,000	0.00	
10:14:43	R209	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
10:14:43	R209	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R209 Bond Future						2	4,200,000	0.00	
Grand Total for all Instruments						20	546,080,000	0.00	