



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 13/11/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:42	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Buy
11:14:42	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Sell
16:35:32	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Client	Sell
16:35:32	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Buy
17:10:47	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Buy
17:10:47	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Sell
17:14:00	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Member	Sell
17:14:00	GOVI	On 04/02/2016		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					8	200,000	0.00	
11:44:09	I2046	On 04/02/2016		Bond Future	1	100,000,000	0.00 Member	Sell
11:44:09	I2046	On 04/02/2016		Bond Future	1	100,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2046 Bond Future						2	200,000,000	0.00	
11:44:09	I2050	On 04/02/2016			Bond Future	1	100,000,000	0.00 Member	Sell
11:44:09	I2050	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
11:52:19	I2050	On 04/02/2016			Bond Future	1	98,600,000	0.00 Member	Buy
11:52:19	I2050	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Buy
11:52:19	I2050	On 04/02/2016			Bond Future	1	98,600,000	0.00 Client	Buy
11:52:19	I2050	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
11:52:19	I2050	On 04/02/2016			Bond Future	1	98,600,000	0.00 Member	Sell
16:22:20	I2050	On 04/02/2016			Bond Future	1	35,000,000	0.00 Member	Sell
16:22:20	I2050	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
16:53:05	I2050	On 04/02/2016			Bond Future	1	34,500,000	0.00 Member	Buy
16:53:05	I2050	On 04/02/2016			Bond Future	1	34,500,000	0.00 Member	Sell
16:53:05	I2050	On 04/02/2016			Bond Future	1	34,500,000	0.00 Client	Buy
16:53:05	I2050	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
16:53:05	I2050	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
Total for I2050 Bond Future						14	540,000,000	0.00	
10:53:50	IGOV	On 05/05/2016			Index Future	1	20,000	0.00 Client	Sell
10:53:50	IGOV	On 05/05/2016			Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future						2	40,000	0.00	
16:16:27	R197	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Sell
16:16:27	R197	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R197 Bond Future						2	2,000,000	0.00	
16:16:27	R202	On 04/02/2016			Bond Future	1	200,000	0.00 Member	Buy
16:16:27	R202	On 04/02/2016			Bond Future	1	29,800,000	0.00 Member	Buy
16:16:27	R202	On 04/02/2016			Bond Future	1	29,800,000	0.00 Client	Sell
16:16:27	R202	On 04/02/2016			Bond Future	1	200,000	0.00 Client	Sell
16:22:20	R202	On 04/02/2016			Bond Future	1	95,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:20	R202	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
16:53:28	R202	On 04/02/2016			Bond Future	1	94,500,000	0.00 Member	Sell
16:53:28	R202	On 04/02/2016			Bond Future	1	94,500,000	0.00 Client	Sell
16:53:28	R202	On 04/02/2016			Bond Future	1	94,500,000	0.00 Member	Buy
16:53:29	R202	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
16:53:29	R202	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
Total for R202 Bond Future						11	440,000,000	0.00	
15:24:24	R2048	On 04/02/2016			Bond Future	1	26,600,000	0.00 Client	Sell
15:24:24	R2048	On 04/02/2016			Bond Future	1	26,600,000	0.00 Member	Buy
Total for R2048 Bond Future						2	53,200,000	0.00	
12:00:08	R210	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
12:00:08	R210	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R210 Bond Future						2	20,000,000	0.00	
Grand Total for all Instruments						43	1,255,440,000	0.00	