



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 09/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:12:21	R186	On 05/05/2016		Bond Future	1	20,300,000	0.00 Member	Buy
10:12:21	R186	On 05/05/2016		Bond Future	1	5,100,000	0.00 Member	Sell
10:18:59	R186	On 05/05/2016		Bond Future	1	8,600,000	0.00 Member	Sell
10:19:00	R186	On 05/05/2016		Bond Future	1	8,600,000	0.00 Member	Buy
10:19:00	R186	On 05/05/2016		Bond Future	1	6,600,000	0.00 Member	Sell
10:19:00	R186	On 05/05/2016		Bond Future	1	5,100,000	0.00 Client	Sell
10:19:00	R186	On 05/05/2016		Bond Future	1	6,600,000	0.00 Member	Buy
10:19:00	R186	On 05/05/2016		Bond Future	1	5,100,000	0.00 Member	Buy
10:19:00	R186	On 05/05/2016		Bond Future	1	6,600,000	0.00 Client	Sell
10:19:00	R186	On 05/05/2016		Bond Future	1	8,600,000	0.00 Client	Sell
Total for R186 Bond Future					10	81,200,000	0.00	
12:27:33	R203	On 05/05/2016		Bond Future	1	9,700,000	0.00 Member	Buy
12:27:33	R203	On 05/05/2016		Bond Future	1	9,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:32:48	R203	On 05/05/2016			Bond Future	1	9,700,000	0.00 Member	Sell
12:32:48	R203	On 05/05/2016			Bond Future	1	9,700,000	0.00 Client	Buy
Total for R203 Bond Future						4	38,800,000	0.00	
Grand Total for all Instruments						14	120,000,000	0.00	