



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 18/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:41:25	R186	On 05/05/2016		Bond Future	1	9,000,000	0.00 Member	Buy
10:41:25	R186	On 05/05/2016		Bond Future	1	9,000,000	0.00 Member	Sell
11:14:46	R186	On 05/05/2016		Bond Future	1	9,000,000	0.00 Client	Buy
11:14:46	R186	On 05/05/2016		Bond Future	1	9,000,000	0.00 Member	Sell
11:35:27	R186	On 05/05/2016		Bond Future	1	67,000,000	0.00 Member	Buy
11:35:27	R186	On 05/05/2016		Bond Future	1	67,000,000	0.00 Member	Sell
11:42:55	R186	On 05/05/2016		Bond Future	1	67,000,000	0.00 Member	Sell
12:12:25	R186	On 05/05/2016		Bond Future	1	67,000,000	0.00 Member	Buy
Total for R186 Bond Future					8	304,000,000	0.00	
12:11:21	R2032	On 05/05/2016		Bond Future	1	12,900,000	0.00 Member	Sell
12:11:21	R2032	On 05/05/2016		Bond Future	1	12,900,000	0.00 Member	Buy
13:56:45	R2032	On 05/05/2016		Bond Future	1	12,900,000	0.00 Client	Buy
13:56:45	R2032	On 05/05/2016		Bond Future	1	12,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						4	51,600,000	0.00	
12:11:21	R209	On 05/05/2016			Bond Future	1	9,000,000	0.00 Member	Sell
12:11:21	R209	On 05/05/2016			Bond Future	1	9,000,000	0.00 Member	Buy
13:57:04	R209	On 05/05/2016			Bond Future	1	9,000,000	0.00 Client	Buy
13:57:04	R209	On 05/05/2016			Bond Future	1	9,000,000	0.00 Member	Sell
Total for R209 Bond Future						4	36,000,000	0.00	
Grand Total for all Instruments						16	391,600,000	0.00	