



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:59:01	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Sell
9:59:01	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Buy
13:12:26	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Member	Sell
13:12:26	GOVI	On 03/11/2016		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
11:52:36	R186	On 03/11/2016		Bond Future	1	7,100,000	0.00 Member	Buy
11:52:36	R186	On 03/11/2016		Bond Future	1	7,100,000	0.00 Client	Sell
13:03:32	R186	On 02/02/2017		Bond Future	1	8,300,000	0.00 Member	Sell
13:03:32	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Member	Buy
14:08:24	R186	On 02/02/2017		Bond Future	1	8,000,000	0.00 Member	Buy
14:08:24	R186	On 02/02/2017		Bond Future	1	8,000,000	0.00 Member	Sell
14:08:24	R186	On 02/02/2017		Bond Future	1	8,000,000	0.00 Client	Buy
14:08:25	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:08:25	R186	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
14:57:15	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
14:57:15	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
15:08:44	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
15:08:44	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
16:18:47	R186	On 03/11/2016			Bond Future	1	23,800,000	0.00 Member	Buy
16:18:47	R186	On 03/11/2016			Bond Future	1	49,300,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	11,700,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	4,900,000	0.00 Client	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	23,800,000	0.00 Client	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	4,900,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Client	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	11,700,000	0.00 Member	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	2,300,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	23,800,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
16:46:54	R186	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	4,900,000	0.00 Member	Buy
16:46:54	R186	On 03/11/2016			Bond Future	1	11,700,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>41</b>	<b>245,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:05:22	R2030	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Buy
13:05:22	R2030	On 02/02/2017			Bond Future	1	20,300,000	0.00 Member	Sell
14:09:16	R2030	On 02/02/2017			Bond Future	1	19,600,000	0.00 Member	Buy
14:09:16	R2030	On 02/02/2017			Bond Future	1	19,600,000	0.00 Member	Sell
14:09:16	R2030	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
14:09:16	R2030	On 02/02/2017			Bond Future	1	19,600,000	0.00 Client	Buy
14:09:16	R2030	On 02/02/2017			Bond Future	1	700,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>81,200,000</b>	<b>0.00</b>	
16:44:30	R210	On 03/11/2016			Bond Future	1	3,200,000	0.00 Member	Sell
16:44:30	R210	On 03/11/2016			Bond Future	1	3,200,000	0.00 Client	Buy
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>6,400,000</b>	<b>0.00</b>	
16:44:30	R212	On 03/11/2016			Bond Future	1	6,000,000	0.00 Member	Buy
16:44:30	R212	On 03/11/2016			Bond Future	1	6,000,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>12,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>56</b>	<b>344,640,000</b>	<b>0.00</b>	