



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 30/08/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:35	I2046	On 03/11/2016		Bond Future	1	2,300,000	0.00 Member	Buy
16:46:35	I2046	On 03/11/2016		Bond Future	1	2,300,000	0.00 Client	Sell
Total for I2046 Bond Future					2	4,600,000	0.00	
11:39:16	R186	On 03/11/2016		Bond Future	1	400,000	0.00 Member	Buy
11:39:16	R186	On 03/11/2016		Bond Future	1	400,000	0.00 Client	Sell
12:21:35	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Member	Buy
12:21:35	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Client	Sell
15:15:07	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Member	Sell
15:15:07	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Client	Buy
17:13:56	R186	On 03/11/2016		Bond Future	1	71,600,000	0.00 Client	Sell
17:13:56	R186	On 03/11/2016		Bond Future	1	71,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	184,000,000	0.00	
13:52:08	R2023	On 03/11/2016			Bond Future	1	5,000,000	0.00 Member	Buy
13:52:08	R2023	On 03/11/2016			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R2023 Bond Future						2	10,000,000	0.00	
13:52:08	R2037	On 03/11/2016			Bond Future	1	7,000,000	0.00 Member	Buy
13:52:08	R2037	On 03/11/2016			Bond Future	1	7,000,000	0.00 Client	Sell
17:13:56	R2037	On 03/11/2016			Bond Future	1	101,700,000	0.00 Client	Sell
17:13:56	R2037	On 03/11/2016			Bond Future	1	101,700,000	0.00 Member	Buy
Total for R2037 Bond Future						4	217,400,000	0.00	
15:31:56	R2048	On 03/11/2016			Bond Future	1	7,000,000	0.00 Client	Sell
15:31:56	R2048	On 03/11/2016			Bond Future	1	7,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	14,000,000	0.00	
11:39:16	R209	On 03/11/2016			Bond Future	1	1,100,000	0.00 Member	Buy
11:39:16	R209	On 03/11/2016			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R209 Bond Future						2	2,200,000	0.00	
Grand Total for all Instruments						20	432,200,000	0.00	