



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 20/09/2016

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:58:03	I2033	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
15:58:03	I2033	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
15:58:03	I2033	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Sell
15:58:03	I2033	On 03/11/2016			Bond Future	1	2,100,000	0.00 Client	Buy
<b>Total for I2033 Bond Future</b>						<b>4</b>	<b>5,000,000</b>	<b>0.00</b>	
11:02:29	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,600,000	0.00 Client	Sell
11:02:29	R186	On 02/02/2017	9.50	Put	Bond Future	1	2,600,000	0.00 Client	Buy
12:57:32	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
12:57:32	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
14:37:16	R186	On 03/11/2016			Bond Future	1	58,400,000	0.00 Member	Sell
14:37:16	R186	On 03/11/2016			Bond Future	1	36,000,000	0.00 Member	Buy
14:38:00	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
14:38:00	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:39:00	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Sell
14:39:00	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
14:49:57	R186	On 03/11/2016			Bond Future	1	22,400,000	0.00 Client	Buy
14:49:57	R186	On 03/11/2016			Bond Future	1	22,400,000	0.00 Member	Sell
14:49:57	R186	On 03/11/2016			Bond Future	1	36,000,000	0.00 Client	Buy
14:49:57	R186	On 03/11/2016			Bond Future	1	36,000,000	0.00 Member	Sell
14:49:57	R186	On 03/11/2016			Bond Future	1	22,400,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>15</b>	<b>242,000,000</b>	<b>0.00</b>	
16:17:46	R2023	On 03/11/2016			Bond Future	1	50,000,000	0.00 Member	Sell
16:17:46	R2023	On 03/11/2016			Bond Future	1	50,000,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>100,000,000</b>	<b>0.00</b>	
9:56:47	R2030	On 03/11/2016			Bond Future	1	5,500,000	0.00 Member	Sell
9:56:47	R2030	On 03/11/2016			Bond Future	1	5,500,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>11,000,000</b>	<b>0.00</b>	
8:29:33	R204	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
8:29:33	R204	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
9:52:18	R204	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Sell
9:52:18	R204	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
9:56:47	R2044	On 03/11/2016			Bond Future	1	5,500,000	0.00 Member	Buy
9:56:47	R2044	On 03/11/2016			Bond Future	1	5,500,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>11,000,000</b>	<b>0.00</b>	
14:55:20	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Sell
14:55:20	R2048	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
16:17:46	R207	On 03/11/2016			Bond Future	1	85,000,000	0.00 Member	Buy
16:17:46	R207	On 03/11/2016			Bond Future	1	85,000,000	0.00 Member	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>170,000,000</b>	<b>0.00</b>	
14:55:19	R209	On 03/11/2016			Bond Future	1	11,800,000	0.00 Member	Buy
14:55:19	R209	On 03/11/2016			Bond Future	1	5,300,000	0.00 Member	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	2,700,000	0.00 Member	Buy
15:01:12	R209	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Buy
15:01:12	R209	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Buy
15:01:12	R209	On 03/11/2016			Bond Future	1	1,500,000	0.00 Client	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	2,700,000	0.00 Client	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Buy
15:01:12	R209	On 03/11/2016			Bond Future	1	5,300,000	0.00 Member	Buy
15:01:12	R209	On 03/11/2016			Bond Future	1	600,000	0.00 Client	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	5,300,000	0.00 Client	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
15:01:12	R209	On 03/11/2016			Bond Future	1	1,300,000	0.00 Client	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	600,000	0.00 Member	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	1,300,000	0.00 Member	Sell
15:01:12	R209	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>19</b>	<b>47,200,000</b>	<b>0.00</b>	
16:10:49	R210	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy
16:10:49	R210	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>2,400,000</b>	<b>0.00</b>	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					<b>54</b>	<b>589,600,000</b>	<b>0.00</b>	