



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 06/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:40:34	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Member	Buy
17:40:34	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Client	Sell
17:40:34	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Member	Buy
17:40:34	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Client	Sell
Total for AL37 Index Future					4	40,000	0.00	
11:48:02	R186	On 05/05/2016		Bond Future	1	2,000,000	0.00 Member	Sell
11:48:02	R186	On 05/05/2016		Bond Future	1	2,000,000	0.00 Client	Buy
14:45:11	R186	On 05/05/2016		Bond Future	1	13,700,000	0.00 Member	Buy
14:45:11	R186	On 05/05/2016		Bond Future	1	13,700,000	0.00 Member	Sell
14:56:16	R186	On 05/05/2016		Bond Future	1	13,700,000	0.00 Client	Sell
14:56:16	R186	On 05/05/2016		Bond Future	1	13,700,000	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						6	58,800,000	0.00	
14:55:16	R197	On 05/05/2016			Bond Future	1	2,500,000	0.00 Client	Sell
14:55:16	R197	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
15:02:39	R197	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
15:02:39	R197	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
15:02:39	R197	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Buy
15:02:40	R197	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
15:02:40	R197	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
15:02:40	R197	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
15:02:41	R197	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
15:02:41	R197	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
15:02:41	R197	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
15:02:42	R197	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
15:02:42	R197	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Buy
15:02:42	R197	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
15:02:43	R197	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
15:02:43	R197	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Buy
15:02:43	R197	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
15:02:44	R197	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
15:02:44	R197	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Sell
16:46:34	R197	On 05/05/2016			Bond Future	1	19,800,000	0.00 Member	Buy
16:46:34	R197	On 05/05/2016			Bond Future	1	19,800,000	0.00 Client	Sell
Total for R197 Bond Future						21	49,600,000	0.00	
14:55:16	R202	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
14:55:16	R202	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Buy
15:03:20	R202	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
15:03:20	R202	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
15:03:20	R202	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
15:03:21	R202	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
15:03:21	R202	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
16:46:34	R202	On 04/08/2016			Bond Future	1	27,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:46:34	R202	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
16:46:34	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
16:46:34	R202	On 04/08/2016			Bond Future	1	27,900,000	0.00 Client	Buy
16:46:34	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
16:46:34	R202	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
16:46:34	R202	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
16:46:34	R202	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
16:46:34	R202	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:46:34	R202	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
Total for R202 Bond Future						17	61,400,000	0.00	
17:40:34	R2040	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
17:40:34	R2040	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
Total for R2040 Bond Future						2	400,000	0.00	
17:40:35	R209	On 05/05/2016			Bond Future	1	6,800,000	0.00 Member	Buy
17:40:35	R209	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Sell
17:40:35	R209	On 05/05/2016			Bond Future	1	6,800,000	0.00 Client	Sell
17:40:35	R209	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R209 Bond Future						4	15,800,000	0.00	
14:55:16	R214	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
14:55:16	R214	On 05/05/2016			Bond Future	1	1,800,000	0.00 Client	Buy
15:05:09	R214	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
15:05:09	R214	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
15:05:09	R214	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
15:05:10	R214	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
15:05:10	R214	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
15:05:10	R214	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
15:05:11	R214	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
15:05:11	R214	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Sell
15:05:11	R214	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:05:12	R214	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
15:05:12	R214	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
15:05:12	R214	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
15:05:13	R214	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Sell
15:05:13	R214	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
15:05:13	R214	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
15:05:14	R214	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
15:05:14	R214	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
17:40:35	R214	On 05/05/2016			Bond Future	1	3,200,000	0.00 Member	Buy
17:40:35	R214	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Buy
17:40:35	R214	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Buy
17:40:35	R214	On 05/05/2016			Bond Future	1	3,900,000	0.00 Client	Sell
17:40:35	R214	On 05/05/2016			Bond Future	1	13,000,000	0.00 Member	Buy
17:40:35	R214	On 05/05/2016			Bond Future	1	13,000,000	0.00 Client	Sell
17:40:35	R214	On 05/05/2016			Bond Future	1	1,800,000	0.00 Client	Sell
17:40:35	R214	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
17:40:35	R214	On 05/05/2016			Bond Future	1	3,000,000	0.00 Member	Buy
17:40:35	R214	On 05/05/2016			Bond Future	1	3,200,000	0.00 Client	Sell
17:40:35	R214	On 05/05/2016			Bond Future	1	3,000,000	0.00 Client	Sell
17:40:35	R214	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R214 Bond Future						31	59,200,000	0.00	
Grand Total for all Instruments						85	245,240,000	0.00	