



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 11/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:53	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Member	Buy
15:04:53	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Member	Buy
15:04:53	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Member	Buy
15:04:53	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Client	Sell
15:04:53	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Client	Sell
15:04:53	AL37	On 05/05/2016		Index Future	1	10,000	0.00 Client	Sell
Total for AL37 Index Future					6	60,000	0.00	
9:47:40	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
9:47:40	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Buy
11:00:50	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Buy
11:00:50	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Sell
12:51:58	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Client	Sell
12:51:58	GOVI	On 05/05/2016		GOVI	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for GOVI GOVI						6	60,000	0.00	
13:07:25	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Member	Sell
13:07:25	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Client	Buy
13:07:25	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Client	Buy
13:07:25	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Member	Buy
13:07:25	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Client	Sell
13:07:25	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Member	Buy
13:07:25	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Client	Sell
13:07:25	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Member	Sell
14:01:26	I2050	On 05/05/2016			Bond Future	1	50,000,000	0.00 Client	Buy
14:01:26	I2050	On 05/05/2016			Bond Future	1	50,000,000	0.00 Client	Sell
Total for I2050 Bond Future						10	1,100,000,000	0.00	
12:28:49	R186	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
12:28:49	R186	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
12:28:49	R186	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
12:28:49	R186	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
Total for R186 Bond Future						4	400,000	0.00	
14:35:59	R197	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
14:35:59	R197	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for R197 Bond Future						2	200,000	0.00	
14:19:17	R202	On 05/05/2016			Bond Future	1	61,000,000	0.00 Member	Buy
14:19:17	R202	On 05/05/2016			Bond Future	1	61,000,000	0.00 Client	Sell
Total for R202 Bond Future						2	122,000,000	0.00	
10:48:58	R2023	On 05/05/2016			Bond Future	1	58,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:50:02	R2023	On 05/05/2016			Bond Future	1	58,000,000	0.00 Member	Sell
10:51:46	R2023	On 05/05/2016			Bond Future	1	58,000,000	0.00 Member	Buy
10:51:46	R2023	On 05/05/2016			Bond Future	1	58,000,000	0.00 Member	Sell
Total for R2023 Bond Future						4	232,000,000	0.00	
10:21:24	R2030	On 05/05/2016			Bond Future	1	104,000,000	0.00 Member	Sell
10:26:21	R2030	On 05/05/2016			Bond Future	1	104,000,000	0.00 Member	Buy
10:29:49	R2030	On 05/05/2016			Bond Future	1	104,000,000	0.00 Member	Sell
10:29:49	R2030	On 05/05/2016			Bond Future	1	104,000,000	0.00 Member	Buy
Total for R2030 Bond Future						4	416,000,000	0.00	
10:21:24	R2032	On 05/05/2016			Bond Future	1	46,000,000	0.00 Member	Sell
10:26:21	R2032	On 05/05/2016			Bond Future	1	46,000,000	0.00 Member	Buy
10:30:06	R2032	On 05/05/2016			Bond Future	1	46,000,000	0.00 Member	Sell
10:30:06	R2032	On 05/05/2016			Bond Future	1	46,000,000	0.00 Member	Buy
Total for R2032 Bond Future						4	184,000,000	0.00	
10:21:24	R2037	On 05/05/2016			Bond Future	1	32,000,000	0.00 Member	Sell
10:26:21	R2037	On 05/05/2016			Bond Future	1	32,000,000	0.00 Member	Buy
10:29:30	R2037	On 05/05/2016			Bond Future	1	32,000,000	0.00 Member	Sell
10:29:30	R2037	On 05/05/2016			Bond Future	1	32,000,000	0.00 Member	Buy
Total for R2037 Bond Future						4	128,000,000	0.00	
11:59:16	R2048	On 05/05/2016			Bond Future	1	60,000,000	0.00 Member	Buy
11:59:16	R2048	On 05/05/2016			Bond Future	1	60,000,000	0.00 Member	Sell
12:04:49	R2048	On 05/05/2016			Bond Future	1	60,000,000	0.00 Client	Buy
12:04:49	R2048	On 05/05/2016			Bond Future	1	60,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	240,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:55:33	R214	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Buy
15:55:33	R214	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
16:07:10	R214	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Sell
16:07:10	R214	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R214 Bond Future						4	40,000,000	0.00	
Grand Total for all Instruments						54	2,462,720,000	0.00	