



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 16/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:46:07	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
15:46:07	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
15:48:11	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
15:48:11	AL7T	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
Total for AL7T Index Future					4	40,000	0.00	
9:17:50	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Client	Buy
9:17:50	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Member	Sell
13:11:22	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Client	Buy
13:11:22	GOVI	On 04/08/2016		GOVI	1	20,000	0.00 Member	Sell
16:52:57	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Sell
16:52:57	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						6	100,000	0.00	
10:06:33	R186	On 04/08/2016			Bond Future	1	325,000,000	0.00 Member	Buy
10:06:33	R186	On 04/08/2016			Bond Future	1	325,000,000	0.00 Member	Sell
10:14:43	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
10:14:43	R186	On 04/08/2016			Bond Future	1	325,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	45,000,000	0.00 Member	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	54,000,000	0.00 Client	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	47,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	54,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Client	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	45,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	47,000,000	0.00 Client	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	70,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	35,000,000	0.00 Client	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Client	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	27,000,000	0.00 Client	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	27,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	45,000,000	0.00 Client	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	27,000,000	0.00 Member	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	47,000,000	0.00 Member	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	70,000,000	0.00 Member	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	54,000,000	0.00 Member	Buy
11:07:21	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:07:21	R186	On 04/08/2016			Bond Future	1	70,000,000	0.00 Client	Buy
11:14:36	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
11:14:36	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
11:29:04	R186	On 04/08/2016	10.00	Put	Bond Future	1	4,500,000	0.00 Client	Buy
11:29:04	R186	On 04/08/2016	10.00	Put	Bond Future	1	4,500,000	0.00 Client	Sell
11:30:12	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
11:30:12	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Sell
12:05:28	R186	On 04/08/2016			Bond Future	1	95,500,000	0.00 Member	Buy
12:05:28	R186	On 04/08/2016			Bond Future	1	121,800,000	0.00 Member	Sell
13:44:14	R186	On 04/08/2016			Bond Future	1	7,600,000	0.00 Member	Buy
13:44:14	R186	On 04/08/2016			Bond Future	1	95,500,000	0.00 Client	Buy
13:44:14	R186	On 04/08/2016			Bond Future	1	7,600,000	0.00 Client	Buy
13:44:14	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Buy
13:44:14	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Buy
13:44:14	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Member	Sell
13:44:14	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
13:44:14	R186	On 04/08/2016			Bond Future	1	95,500,000	0.00 Member	Sell
13:44:14	R186	On 04/08/2016			Bond Future	1	18,000,000	0.00 Client	Buy
13:44:14	R186	On 04/08/2016			Bond Future	1	7,600,000	0.00 Member	Sell
13:44:14	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
13:48:13	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
13:48:13	R186	On 04/08/2016			Bond Future	1	15,400,000	0.00 Member	Buy
13:51:19	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
13:51:19	R186	On 04/08/2016			Bond Future	1	15,100,000	0.00 Member	Sell
13:51:19	R186	On 04/08/2016			Bond Future	1	15,100,000	0.00 Client	Sell
13:51:19	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
13:51:19	R186	On 04/08/2016			Bond Future	1	15,100,000	0.00 Member	Buy
16:19:50	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
16:19:50	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
16:29:16	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Buy
16:29:16	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
16:33:11	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Buy
16:33:11	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Sell
16:33:11	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
16:33:11	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
16:41:43	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:43	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
16:41:43	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:41:43	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:41:43	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
16:42:47	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
16:42:47	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
16:42:47	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Buy
16:42:47	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
16:42:47	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
Total for R186 Bond Future						78	2,539,000,000	0.00	
16:19:50	R204	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
16:19:50	R204	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
16:29:32	R204	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Buy
16:29:32	R204	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
Total for R204 Bond Future						4	10,400,000	0.00	
11:40:08	R212	On 04/08/2016			Bond Future	1	39,500,000	0.00 Member	Buy
11:40:08	R212	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	9,400,000	0.00 Member	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	19,300,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	19,300,000	0.00 Client	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	9,400,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	9,400,000	0.00 Client	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
13:46:38	R212	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	3,700,000	0.00 Client	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	1,700,000	0.00 Member	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	3,700,000	0.00 Member	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	19,300,000	0.00 Member	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
13:46:38	R212	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R212 Bond Future						31	158,000,000	0.00	
16:21:23	R214	On 04/08/2016			Bond Future	1	4,500,000	0.00 Member	Buy
16:21:23	R214	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
16:27:57	R214	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Sell
16:27:57	R214	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Sell
16:27:57	R214	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
16:27:57	R214	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Buy
16:27:57	R214	On 04/08/2016			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R214 Bond Future						7	18,000,000	0.00	
Grand Total for all Instruments						130	2,725,540,000	0.00	