



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 08/04/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:01:02	ES33	On 05/05/2016		Bond Future	1	59,600,000	0.00 Client	Buy
11:01:02	ES33	On 05/05/2016		Bond Future	1	59,600,000	0.00 Client	Sell
Total for ES33 Bond Future					2	119,200,000	0.00	
11:01:02	I2033	On 05/05/2016		Bond Future	1	38,300,000	0.00 Client	Sell
11:01:02	I2033	On 05/05/2016		Bond Future	1	38,300,000	0.00 Client	Buy
11:01:02	I2033	On 04/08/2016		Bond Future	1	103,600,000	0.00 Client	Sell
11:01:02	I2033	On 04/08/2016		Bond Future	1	103,600,000	0.00 Client	Buy
14:25:41	I2033	On 04/08/2016		Bond Future	1	50,000,000	0.00 Client	Buy
14:25:41	I2033	On 04/08/2016		Bond Future	1	50,000,000	0.00 Member	Sell
Total for I2033 Bond Future					6	383,800,000	0.00	
11:01:02	I2038	On 04/08/2016		Bond Future	1	77,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:01:02	I2038	On 04/08/2016			Bond Future	1	77,900,000	0.00 Client	Sell
11:01:02	I2038	On 05/05/2016			Bond Future	1	594,700,000	0.00 Client	Buy
11:01:02	I2038	On 05/05/2016			Bond Future	1	594,700,000	0.00 Client	Sell
Total for I2038 Bond Future						4	1,345,200,000	0.00	
11:01:02	I2046	On 05/05/2016			Bond Future	1	511,900,000	0.00 Client	Sell
11:01:02	I2046	On 05/05/2016			Bond Future	1	511,900,000	0.00 Client	Buy
11:01:02	I2046	On 04/08/2016			Bond Future	1	37,400,000	0.00 Client	Buy
11:01:02	I2046	On 04/08/2016			Bond Future	1	37,400,000	0.00 Client	Sell
12:30:05	I2046	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Sell
12:30:05	I2046	On 04/08/2016			Bond Future	1	100,000,000	0.00 Client	Buy
14:25:41	I2046	On 04/08/2016			Bond Future	1	200,000,000	0.00 Member	Sell
14:25:41	I2046	On 04/08/2016			Bond Future	1	200,000,000	0.00 Client	Buy
Total for I2046 Bond Future						8	1,698,600,000	0.00	
11:01:02	I2050	On 05/05/2016			Bond Future	1	661,600,000	0.00 Client	Buy
11:01:02	I2050	On 05/05/2016			Bond Future	1	661,600,000	0.00 Client	Sell
11:01:02	I2050	On 04/08/2016			Bond Future	1	105,000,000	0.00 Client	Buy
11:01:02	I2050	On 04/08/2016			Bond Future	1	105,000,000	0.00 Client	Sell
14:25:41	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Client	Buy
14:25:41	I2050	On 04/08/2016			Bond Future	1	182,000,000	0.00 Member	Sell
14:25:41	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Client	Buy
14:25:41	I2050	On 04/08/2016			Bond Future	1	68,000,000	0.00 Member	Sell
Total for I2050 Bond Future						8	2,033,200,000	0.00	
11:01:02	R186	On 05/05/2016			Bond Future	1	164,700,000	0.00 Client	Sell
11:01:02	R186	On 05/05/2016			Bond Future	1	164,700,000	0.00 Client	Buy
12:43:38	R186	On 05/05/2016	8.75	Put	Bond Future	1	7,200,000	0.00 Client	Sell
12:43:38	R186	On 05/05/2016	8.85	Put	Bond Future	1	26,100,000	0.00 Client	Buy
12:43:38	R186	On 05/05/2016	8.75	Put	Bond Future	1	7,200,000	0.00 Client	Buy
12:43:38	R186	On 05/05/2016	8.85	Put	Bond Future	1	26,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						6	396,000,000	0.00	
11:01:02	R202	On 05/05/2016			Bond Future	1	896,600,000	0.00 Client	Sell
11:01:02	R202	On 05/05/2016			Bond Future	1	896,600,000	0.00 Client	Buy
14:25:41	R202	On 05/05/2016			Bond Future	1	150,000,000	0.00 Client	Sell
14:25:41	R202	On 05/05/2016			Bond Future	1	150,000,000	0.00 Member	Buy
Total for R202 Bond Future						4	2,093,200,000	0.00	
16:28:49	R207	On 05/05/2016			Bond Future	1	330,000,000	0.00 Member	Buy
16:28:49	R207	On 05/05/2016			Bond Future	1	170,000,000	0.00 Member	Sell
16:34:36	R207	On 05/05/2016			Bond Future	1	160,000,000	0.00 Member	Sell
16:34:36	R207	On 05/05/2016			Bond Future	1	160,000,000	0.00 Member	Buy
16:34:36	R207	On 05/05/2016			Bond Future	1	170,000,000	0.00 Client	Sell
16:34:36	R207	On 05/05/2016			Bond Future	1	170,000,000	0.00 Member	Buy
16:34:36	R207	On 05/05/2016			Bond Future	1	160,000,000	0.00 Client	Sell
Total for R207 Bond Future						7	1,320,000,000	0.00	
Grand Total for all Instruments						45	9,389,200,000	0.00	