



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 31/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:58	ALBI	On 05/05/2016		Index Future	1	110,000	0.00 Client	Buy
16:56:58	ALBI	On 05/05/2016		Index Future	1	110,000	0.00 Member	Sell
Total for ALBI Index Future					2	220,000	0.00	
16:53:05	GOVI	On 05/05/2016		GOVI	1	110,000	0.00 Client	Buy
16:53:05	GOVI	On 05/05/2016		GOVI	1	110,000	0.00 Member	Sell
16:56:58	GOVI	On 05/05/2016		GOVI	1	110,000	0.00 Client	Sell
16:56:58	GOVI	On 05/05/2016		GOVI	1	110,000	0.00 Member	Buy
Total for GOVI GOVI					4	440,000	0.00	
16:46:54	I2038	On 04/08/2016		Bond Future	1	68,000,000	0.00 Member	Sell
16:46:54	I2038	On 04/08/2016		Bond Future	1	44,900,000	0.00 Member	Buy
16:51:02	I2038	On 04/08/2016		Bond Future	1	23,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:02	I2038	On 04/08/2016			Bond Future	1	23,100,000	0.00 Member	Sell
16:51:02	I2038	On 04/08/2016			Bond Future	1	23,100,000	0.00 Client	Buy
16:51:03	I2038	On 04/08/2016			Bond Future	1	44,900,000	0.00 Member	Sell
16:51:03	I2038	On 04/08/2016			Bond Future	1	44,900,000	0.00 Client	Buy
Total for I2038 Bond Future						7	272,000,000	0.00	
10:00:25	R202	On 05/05/2016			Bond Future	1	3,800,000	0.00 Member	Sell
10:00:25	R202	On 05/05/2016			Bond Future	1	3,800,000	0.00 Client	Sell
10:00:25	R202	On 05/05/2016			Bond Future	1	3,800,000	0.00 Client	Buy
10:00:25	R202	On 05/05/2016			Bond Future	1	3,800,000	0.00 Member	Buy
12:26:57	R202	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Sell
12:26:57	R202	On 05/05/2016			Bond Future	1	1,600,000	0.00 Client	Sell
12:26:57	R202	On 05/05/2016			Bond Future	1	2,400,000	0.00 Client	Buy
16:46:54	R202	On 05/05/2016			Bond Future	1	45,000,000	0.00 Member	Buy
16:46:54	R202	On 05/05/2016			Bond Future	1	7,000,000	0.00 Member	Sell
16:51:44	R202	On 05/05/2016			Bond Future	1	12,900,000	0.00 Member	Sell
16:51:44	R202	On 05/05/2016			Bond Future	1	12,900,000	0.00 Member	Buy
16:51:44	R202	On 05/05/2016			Bond Future	1	12,900,000	0.00 Client	Sell
16:51:45	R202	On 05/05/2016			Bond Future	1	25,100,000	0.00 Member	Buy
16:51:45	R202	On 05/05/2016			Bond Future	1	25,100,000	0.00 Member	Sell
16:51:45	R202	On 05/05/2016			Bond Future	1	25,100,000	0.00 Client	Sell
16:51:46	R202	On 05/05/2016			Bond Future	1	7,000,000	0.00 Client	Sell
16:51:46	R202	On 05/05/2016			Bond Future	1	7,000,000	0.00 Member	Buy
Total for R202 Bond Future						17	200,000,000	0.00	
12:55:15	R203	On 05/05/2016			Bond Future	1	34,000,000	0.00 Member	Buy
12:55:15	R203	On 05/05/2016			Bond Future	1	34,000,000	0.00 Member	Sell
13:03:42	R203	On 05/05/2016			Bond Future	1	34,000,000	0.00 Member	Buy
13:03:42	R203	On 05/05/2016			Bond Future	1	34,000,000	0.00 Client	Sell
14:10:17	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Client	Sell
14:10:17	R203	On 05/05/2016			Bond Future	1	300,000	0.00 Member	Buy
14:10:17	R203	On 05/05/2016			Bond Future	1	1,800,000	0.00 Client	Sell
14:10:17	R203	On 05/05/2016			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:10:17	R203	On 05/05/2016			Bond Future	1	5,000,000	0.00 Client	Sell
14:10:17	R203	On 05/05/2016			Bond Future	1	2,700,000	0.00 Member	Buy
14:10:17	R203	On 05/05/2016			Bond Future	1	1,800,000	0.00 Member	Buy
14:10:17	R203	On 05/05/2016			Bond Future	1	2,700,000	0.00 Client	Sell
14:10:18	R203	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Buy
14:10:18	R203	On 05/05/2016			Bond Future	1	2,100,000	0.00 Client	Sell
14:10:18	R203	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
14:10:18	R203	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Sell
Total for R203 Bond Future						16	161,400,000	0.00	
14:10:18	R204	On 05/05/2016			Bond Future	1	3,900,000	0.00 Member	Buy
14:10:18	R204	On 05/05/2016			Bond Future	1	600,000	0.00 Member	Buy
14:10:18	R204	On 05/05/2016			Bond Future	1	21,400,000	0.00 Member	Buy
14:10:18	R204	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Sell
14:10:18	R204	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
14:10:18	R204	On 05/05/2016			Bond Future	1	2,500,000	0.00 Client	Sell
14:10:18	R204	On 05/05/2016			Bond Future	1	3,900,000	0.00 Client	Sell
14:10:18	R204	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
14:10:18	R204	On 05/05/2016			Bond Future	1	600,000	0.00 Client	Sell
14:10:18	R204	On 05/05/2016			Bond Future	1	21,400,000	0.00 Client	Sell
14:10:18	R204	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
14:10:18	R204	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Buy
14:10:18	R204	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Buy
14:10:18	R204	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Sell
16:32:08	R204	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Sell
16:32:08	R204	On 05/05/2016			Bond Future	1	90,000,000	0.00 Member	Buy
16:47:48	R204	On 05/05/2016			Bond Future	1	26,200,000	0.00 Member	Buy
16:47:48	R204	On 05/05/2016			Bond Future	1	26,200,000	0.00 Member	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	23,000,000	0.00 Member	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	26,200,000	0.00 Client	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	23,000,000	0.00 Client	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	7,400,000	0.00 Member	Buy
16:47:48	R204	On 05/05/2016			Bond Future	1	7,300,000	0.00 Member	Buy
16:47:48	R204	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Buy
16:47:48	R204	On 05/05/2016			Bond Future	1	23,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	8,800,000	0.00 Member	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	7,400,000	0.00 Member	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	7,400,000	0.00 Client	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	7,300,000	0.00 Client	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	7,300,000	0.00 Member	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	6,700,000	0.00 Client	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	8,800,000	0.00 Client	Sell
16:47:48	R204	On 05/05/2016			Bond Future	1	8,800,000	0.00 Member	Buy
16:47:48	R204	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Sell
16:47:49	R204	On 05/05/2016			Bond Future	1	5,600,000	0.00 Member	Sell
16:47:49	R204	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Sell
16:47:49	R204	On 05/05/2016			Bond Future	1	2,000,000	0.00 Client	Sell
16:47:49	R204	On 05/05/2016			Bond Future	1	5,600,000	0.00 Client	Sell
16:47:49	R204	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
16:47:49	R204	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Buy
16:47:49	R204	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
16:47:49	R204	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
16:47:49	R204	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
16:47:49	R204	On 05/05/2016			Bond Future	1	2,000,000	0.00 Member	Sell
16:47:49	R204	On 05/05/2016			Bond Future	1	5,600,000	0.00 Member	Buy
16:47:49	R204	On 05/05/2016			Bond Future	1	1,200,000	0.00 Member	Buy
16:47:49	R204	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Sell
16:47:49	R204	On 05/05/2016			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R204 Bond Future						48	426,600,000	0.00	
7:55:41	R207	On 05/05/2016			Bond Future	1	1,341,400,000	0.00 Member	Sell
7:55:41	R207	On 05/05/2016			Bond Future	1	359,000,000	0.00 Member	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	45,000,000	0.00 Member	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	55,900,000	0.00 Member	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	699,200,000	0.00 Client	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	699,200,000	0.00 Member	Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	359,000,000	0.00 Member	Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	1,500,000	0.00 Client	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	11,500,000	0.00 Member	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	126,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	699,200,000	0.00 Member	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	11,500,000	0.00 Client	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	55,900,000	0.00 Member	Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	45,000,000	0.00 Client	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	126,500,000	0.00 Member	Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	24,100,000	0.00 Member	Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	18,700,000	0.00 Client	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	24,100,000	0.00 Member	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	1,500,000	0.00 Member	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	126,500,000	0.00 Client	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	18,700,000	0.00 Member	Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	11,500,000	0.00 Member	Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	55,900,000	0.00 Client	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	359,000,000	0.00 Client	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	45,000,000	0.00 Member	Sell
8:08:02	R207	On 05/05/2016			Bond Future	1	18,700,000	0.00 Member	Buy
8:08:02	R207	On 05/05/2016			Bond Future	1	24,100,000	0.00 Client	Buy
9:38:38	R207	On 05/05/2016			Bond Future	1	84,900,000	0.00 Member	Sell
9:38:38	R207	On 05/05/2016			Bond Future	1	84,900,000	0.00 Client	Buy
Total for R207 Bond Future						30	5,535,400,000	0.00	
14:10:18	R208	On 05/05/2016			Bond Future	1	100,000	0.00 Member	Buy
14:10:18	R208	On 05/05/2016			Bond Future	1	400,000	0.00 Member	Buy
14:10:18	R208	On 05/05/2016			Bond Future	1	100,000	0.00 Client	Sell
14:10:18	R208	On 05/05/2016			Bond Future	1	400,000	0.00 Client	Sell
Total for R208 Bond Future						4	1,000,000	0.00	
13:26:55	R209	On 04/08/2016	9.70	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:26:55	R209	On 04/08/2016	10.29	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:26:55	R209	On 04/08/2016	9.40	Call	Bond Future	1	25,000,000	0.00 Member	Sell
13:26:55	R209	On 04/08/2016	9.40	Call	Bond Future	1	25,000,000	0.00 Member	Buy
13:26:55	R209	On 04/08/2016	10.29	Put	Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:26:55	R209	On 04/08/2016	9.70	Put	Bond Future	1	25,000,000	0.00 Member	Sell
16:40:33	R209	On 04/08/2016	9.40	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:40:33	R209	On 04/08/2016	9.40	Call	Bond Future	1	25,000,000	0.00 Client	Sell
16:40:47	R209	On 04/08/2016	9.70	Put	Bond Future	1	25,000,000	0.00 Member	Sell
16:40:47	R209	On 04/08/2016	9.70	Put	Bond Future	1	25,000,000	0.00 Client	Buy
16:41:07	R209	On 04/08/2016	10.29	Put	Bond Future	1	25,000,000	0.00 Member	Buy
16:41:07	R209	On 04/08/2016	10.29	Put	Bond Future	1	25,000,000	0.00 Client	Sell
Total for R209 Bond Future						12	300,000,000	0.00	
Grand Total for all Instruments						140	6,897,060,000	0.00	