



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 30/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:37:31	R186	On 05/05/2016		Bond Future	1	3,000,000	0.00 Member	Sell
11:37:31	R186	On 05/05/2016		Bond Future	1	3,000,000	0.00 Member	Buy
11:52:53	R186	On 05/05/2016		Bond Future	1	3,000,000	0.00 Member	Sell
11:52:53	R186	On 05/05/2016		Bond Future	1	3,000,000	0.00 Client	Buy
16:15:47	R186	On 05/05/2016		Bond Future	1	2,000,000	0.00 Member	Buy
16:15:47	R186	On 05/05/2016		Bond Future	1	2,000,000	0.00 Client	Sell
Total for R186 Bond Future					6	16,000,000	0.00	
15:17:48	R202	On 05/05/2016		Bond Future	1	21,700,000	0.00 Member	Buy
15:17:48	R202	On 05/05/2016		Bond Future	1	1,300,000	0.00 Client	Sell
15:17:48	R202	On 05/05/2016		Bond Future	1	3,800,000	0.00 Member	Buy
15:17:48	R202	On 05/05/2016		Bond Future	1	21,700,000	0.00 Client	Sell
15:17:48	R202	On 05/05/2016		Bond Future	1	1,300,000	0.00 Member	Buy
15:17:48	R202	On 05/05/2016		Bond Future	1	3,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						6	53,600,000	0.00	
17:38:11	R207	On 05/05/2016			Bond Future	1	1,000,000,000	0.00 Member	Sell
17:38:11	R207	On 05/05/2016			Bond Future	1	267,600,000	0.00 Member	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	41,700,000	0.00 Member	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	14,000,000	0.00 Client	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	521,300,000	0.00 Member	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	14,000,000	0.00 Member	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	17,900,000	0.00 Client	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	8,600,000	0.00 Member	Sell
17:49:10	R207	On 05/05/2016			Bond Future	1	33,500,000	0.00 Member	Sell
17:49:10	R207	On 05/05/2016			Bond Future	1	17,900,000	0.00 Member	Sell
17:49:10	R207	On 05/05/2016			Bond Future	1	94,300,000	0.00 Client	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	14,000,000	0.00 Member	Sell
17:49:10	R207	On 05/05/2016			Bond Future	1	8,600,000	0.00 Client	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	267,600,000	0.00 Client	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	521,300,000	0.00 Member	Sell
17:49:10	R207	On 05/05/2016			Bond Future	1	41,700,000	0.00 Client	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	17,900,000	0.00 Member	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	267,600,000	0.00 Member	Sell
17:49:10	R207	On 05/05/2016			Bond Future	1	521,300,000	0.00 Client	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	33,500,000	0.00 Client	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Sell
17:49:10	R207	On 05/05/2016			Bond Future	1	1,100,000	0.00 Client	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	1,100,000	0.00 Member	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	8,600,000	0.00 Member	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	94,300,000	0.00 Member	Buy
17:49:10	R207	On 05/05/2016			Bond Future	1	94,300,000	0.00 Member	Sell
17:49:10	R207	On 05/05/2016			Bond Future	1	41,700,000	0.00 Member	Sell
17:49:10	R207	On 05/05/2016			Bond Future	1	33,500,000	0.00 Member	Buy
Total for R207 Bond Future						28	4,000,000,000	0.00	
17:26:24	R208	On 05/05/2016			Bond Future	1	14,800,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:26:24	R208	On 05/05/2016		Bond Future	1	14,800,000	0.00 Client	Buy
Total for R208 Bond Future					2	29,600,000	0.00	
17:15:40	R213	On 04/08/2016		Bond Future	1	23,000,000	0.00 Member	Sell
17:15:40	R213	On 04/08/2016		Bond Future	1	23,000,000	0.00 Client	Buy
Total for R213 Bond Future					2	46,000,000	0.00	
11:37:31	R214	On 05/05/2016		Bond Future	1	12,500,000	0.00 Member	Buy
11:37:31	R214	On 05/05/2016		Bond Future	1	12,500,000	0.00 Member	Sell
11:53:08	R214	On 05/05/2016		Bond Future	1	12,500,000	0.00 Member	Buy
11:53:08	R214	On 05/05/2016		Bond Future	1	12,500,000	0.00 Client	Sell
Total for R214 Bond Future					4	50,000,000	0.00	
Grand Total for all Instruments					48	4,195,200,000	0.00	