



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 31/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
7:54:49	R186	On 04/08/2016		Bond Future	1	22,100,000	0.00 Member	Buy	
7:54:49	R186	On 04/08/2016		Bond Future	1	40,300,000	0.00 Member	Sell	
11:14:03	R186	On 04/08/2016		Bond Future	1	10,000,000	0.00 Member	Buy	
11:14:03	R186	On 04/08/2016		Bond Future	1	10,000,000	0.00 Member	Sell	
11:22:32	R186	On 04/08/2016		Bond Future	1	22,100,000	0.00 Member	Sell	
11:22:32	R186	On 04/08/2016		Bond Future	1	1,300,000	0.00 Member	Buy	
11:22:32	R186	On 04/08/2016		Bond Future	1	5,700,000	0.00 Member	Buy	
11:22:32	R186	On 04/08/2016		Bond Future	1	22,100,000	0.00 Client	Buy	
11:22:32	R186	On 04/08/2016		Bond Future	1	5,700,000	0.00 Client	Buy	
11:22:32	R186	On 04/08/2016		Bond Future	1	11,200,000	0.00 Member	Sell	
11:22:32	R186	On 04/08/2016		Bond Future	1	11,200,000	0.00 Client	Buy	
11:22:32	R186	On 04/08/2016		Bond Future	1	11,200,000	0.00 Member	Buy	
11:22:32	R186	On 04/08/2016		Bond Future	1	5,700,000	0.00 Member	Sell	
11:22:32	R186	On 04/08/2016		Bond Future	1	1,300,000	0.00 Member	Sell	
11:22:32	R186	On 04/08/2016		Bond Future	1	1,300,000	0.00 Client	Buy	
12:59:05	R186	On 03/11/2016	9.40	Call	Bond Future	1	142,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:59:05	R186	On 03/11/2016			Bond Future	1	19,000,000	0.00 Member	Sell
12:59:05	R186	On 03/11/2016	9.20	Call	Bond Future	1	142,500,000	0.00 Member	Sell
12:59:05	R186	On 03/11/2016	9.40	Call	Bond Future	1	142,500,000	0.00 Member	Sell
12:59:05	R186	On 03/11/2016			Bond Future	1	19,000,000	0.00 Member	Buy
12:59:05	R186	On 03/11/2016	9.20	Call	Bond Future	1	142,500,000	0.00 Member	Buy
13:08:07	R186	On 03/11/2016	9.40	Call	Bond Future	1	53,500,000	0.00 Member	Buy
13:08:07	R186	On 03/11/2016	9.40	Call	Bond Future	1	142,500,000	0.00 Member	Sell
13:08:17	R186	On 03/11/2016	9.20	Call	Bond Future	1	19,500,000	0.00 Member	Sell
13:08:17	R186	On 03/11/2016	9.20	Call	Bond Future	1	142,500,000	0.00 Member	Buy
13:55:50	R186	On 04/08/2016			Bond Future	1	19,000,000	0.00 Member	Sell
13:55:50	R186	On 03/11/2016			Bond Future	1	19,000,000	0.00 Member	Buy
13:55:50	R186	On 03/11/2016			Bond Future	1	19,000,000	0.00 Member	Sell
13:55:50	R186	On 04/08/2016			Bond Future	1	19,000,000	0.00 Member	Buy
14:45:25	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
14:45:25	R186	On 04/08/2016			Bond Future	1	19,000,000	0.00 Member	Buy
15:25:42	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	5,400,000	0.00 Member	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	7,100,000	0.00 Member	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
15:25:42	R186	On 04/08/2016			Bond Future	1	5,400,000	0.00 Member	Buy
15:25:42	R186	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
15:25:42	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
15:25:42	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
15:25:42	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:25:42	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	7,100,000	0.00 Client	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	5,400,000	0.00 Client	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
15:25:42	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
15:25:42	R186	On 04/08/2016			Bond Future	1	7,100,000	0.00 Member	Buy
15:28:49	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
15:28:49	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
15:36:21	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Member	Sell
15:36:21	R186	On 04/08/2016			Bond Future	1	10,000,000	0.00 Client	Buy
16:45:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	40,500,000	0.00 Member	Sell
16:45:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	19,500,000	0.00 Member	Buy
16:45:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	40,500,000	0.00 Member	Buy
16:45:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	19,500,000	0.00 Member	Sell
16:45:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	19,500,000	0.00 Client	Buy
16:45:19	R186	On 03/11/2016	9.40	Call	Bond Future	1	40,500,000	0.00 Client	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Member	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Member	Sell
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	2,600,000	0.00 Member	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Member	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Client	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Client	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	5,000,000	0.00 Client	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	7,400,000	0.00 Member	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	1,000,000	0.00 Client	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	53,500,000	0.00 Client	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	5,000,000	0.00 Member	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	5,000,000	0.00 Member	Sell
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	7,400,000	0.00 Client	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	53,500,000	0.00 Member	Sell
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	6,500,000	0.00 Member	Sell
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	7,400,000	0.00 Member	Sell
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	2,600,000	0.00 Member	Sell
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	2,600,000	0.00 Client	Buy
16:45:20	R186	On 03/11/2016	9.40	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Member	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	19,500,000	0.00 Member	Buy
16:46:24	R186	On 03/11/2016	9.20	Call	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
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	53,500,000	0.00 Client	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	19,500,000	0.00 Client	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Member	Buy
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	1,000,000	0.00 Client	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	40,500,000	0.00 Client	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	40,500,000	0.00 Member	Buy
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Client	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Client	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Member	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	7,400,000	0.00 Member	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	6,500,000	0.00 Member	Buy
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	40,500,000	0.00 Member	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	5,000,000	0.00 Member	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	53,500,000	0.00 Member	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	2,600,000	0.00 Member	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	2,600,000	0.00 Member	Buy
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	7,400,000	0.00 Member	Buy
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	7,400,000	0.00 Client	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	2,600,000	0.00 Client	Sell
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	53,500,000	0.00 Member	Buy
16:46:24	R186	On 03/11/2016	9.20	Call	Bond Future	1	5,000,000	0.00 Client	Sell
16:54:36	R186	On 04/08/2016			Bond Future	1	221,000,000	0.00 Member	Sell
16:54:36	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
17:24:08	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
17:24:08	R186	On 04/08/2016			Bond Future	1	79,000,000	0.00 Member	Buy
17:24:08	R186	On 04/08/2016			Bond Future	1	92,000,000	0.00 Member	Buy
17:24:08	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Client	Buy
17:24:08	R186	On 04/08/2016			Bond Future	1	79,000,000	0.00 Member	Sell
17:24:08	R186	On 04/08/2016			Bond Future	1	92,000,000	0.00 Member	Sell
17:24:08	R186	On 04/08/2016			Bond Future	1	92,000,000	0.00 Client	Buy
17:24:08	R186	On 04/08/2016			Bond Future	1	79,000,000	0.00 Client	Buy
Total for R186 Bond Future						121	2,985,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:58:20	R202	On 04/08/2016			Bond Future	1	7,800,000	0.00 Member	Sell
15:58:20	R202	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Buy
15:58:20	R202	On 04/08/2016			Bond Future	1	7,800,000	0.00 Member	Buy
15:58:20	R202	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Sell
16:25:20	R202	On 04/08/2016			Bond Future	1	7,800,000	0.00 Member	Buy
16:25:20	R202	On 04/08/2016			Bond Future	1	7,800,000	0.00 Client	Sell
16:25:55	R202	On 04/08/2016			Bond Future	1	2,700,000	0.00 Member	Sell
16:25:55	R202	On 04/08/2016			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R202 Bond Future						8	42,000,000	0.00	
9:00:06	R2023	On 04/08/2016			Bond Future	1	38,000,000	0.00 Member	Sell
9:00:06	R2023	On 04/08/2016			Bond Future	1	38,000,000	0.00 Member	Buy
9:07:03	R2023	On 04/08/2016			Bond Future	1	38,000,000	0.00 Member	Sell
9:07:03	R2023	On 04/08/2016			Bond Future	1	38,000,000	0.00 Client	Buy
Total for R2023 Bond Future						4	152,000,000	0.00	
12:02:34	R208	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
12:02:34	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:05:37	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:05:37	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:05:37	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:05:37	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:05:37	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:05:37	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:05:37	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:05:37	R208	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
Total for R208 Bond Future						10	1,200,000	0.00	
Grand Total for all Instruments						143	3,180,400,000	0.00	