



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 08/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:00:19	I2033	On 04/08/2016		Bond Future	1	22,200,000	0.00 Member	Sell
12:00:19	I2033	On 04/08/2016		Bond Future	1	18,600,000	0.00 Member	Buy
12:06:01	I2033	On 04/08/2016		Bond Future	1	3,600,000	0.00 Member	Buy
12:06:01	I2033	On 04/08/2016		Bond Future	1	3,600,000	0.00 Client	Buy
12:06:01	I2033	On 04/08/2016		Bond Future	1	3,600,000	0.00 Member	Sell
12:06:02	I2033	On 04/08/2016		Bond Future	1	18,600,000	0.00 Client	Buy
12:06:02	I2033	On 04/08/2016		Bond Future	1	18,600,000	0.00 Member	Sell
12:11:15	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell
12:11:15	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy
16:08:29	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell
16:08:29	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy
16:08:29	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy
16:08:29	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2033 Bond Future						13	91,200,000	0.00	
12:00:19	I2038	On 04/08/2016			Bond Future	1	17,400,000	0.00 Member	Buy
12:00:19	I2038	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
12:07:05	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
12:07:05	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
12:07:05	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
12:07:06	I2038	On 04/08/2016			Bond Future	1	16,500,000	0.00 Client	Sell
12:07:06	I2038	On 04/08/2016			Bond Future	1	16,500,000	0.00 Member	Buy
12:07:06	I2038	On 04/08/2016			Bond Future	1	16,500,000	0.00 Member	Sell
12:07:08	I2038	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
12:07:08	I2038	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
Total for I2038 Bond Future						10	69,600,000	0.00	
12:00:19	I2046	On 04/08/2016			Bond Future	1	45,000,000	0.00 Member	Sell
12:00:19	I2046	On 04/08/2016			Bond Future	1	35,600,000	0.00 Member	Buy
12:08:54	I2046	On 04/08/2016			Bond Future	1	9,400,000	0.00 Member	Buy
12:08:54	I2046	On 04/08/2016			Bond Future	1	9,400,000	0.00 Client	Buy
12:08:54	I2046	On 04/08/2016			Bond Future	1	9,400,000	0.00 Member	Sell
12:08:55	I2046	On 04/08/2016			Bond Future	1	35,600,000	0.00 Member	Sell
12:08:55	I2046	On 04/08/2016			Bond Future	1	35,600,000	0.00 Client	Buy
Total for I2046 Bond Future						7	180,000,000	0.00	
11:20:01	I2050	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
11:20:01	I2050	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
12:00:19	I2050	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
12:00:19	I2050	On 04/08/2016			Bond Future	1	41,500,000	0.00 Member	Buy
12:09:56	I2050	On 04/08/2016			Bond Future	1	8,500,000	0.00 Member	Buy
12:09:56	I2050	On 04/08/2016			Bond Future	1	8,500,000	0.00 Member	Sell
12:09:56	I2050	On 04/08/2016			Bond Future	1	8,500,000	0.00 Client	Buy
12:09:57	I2050	On 04/08/2016			Bond Future	1	41,500,000	0.00 Client	Buy
12:09:57	I2050	On 04/08/2016			Bond Future	1	41,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:08:29	I2050	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
16:08:29	I2050	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
16:08:29	I2050	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
16:08:29	I2050	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
Total for I2050 Bond Future						13	201,200,000	0.00	
15:32:25	R186	On 04/08/2016			Bond Future	1	26,500,000	0.00 Member	Buy
15:32:25	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
16:01:33	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	13,900,000	0.00 Member	Buy
16:01:33	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	13,900,000	0.00 Client	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	9,300,000	0.00 Member	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	13,900,000	0.00 Member	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	9,300,000	0.00 Client	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
16:01:33	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:01:33	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:01:33	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
16:01:33	R186	On 04/08/2016			Bond Future	1	9,300,000	0.00 Member	Buy
16:20:57	R186	On 04/08/2016			Bond Future	1	12,000,000	0.00 Member	Buy
16:20:57	R186	On 04/08/2016			Bond Future	1	12,000,000	0.00 Member	Sell
16:23:30	R186	On 04/08/2016			Bond Future	1	12,000,000	0.00 Member	Sell
16:23:30	R186	On 04/08/2016			Bond Future	1	12,000,000	0.00 Client	Buy
17:15:19	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
17:15:19	R186	On 04/08/2016			Bond Future	1	30,600,000	0.00 Member	Buy
17:26:46	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
17:26:46	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
17:26:46	R186	On 04/08/2016			Bond Future	1	25,200,000	0.00 Client	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
17:26:46	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	25,200,000	0.00 Member	Buy
17:26:46	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	25,200,000	0.00 Member	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
17:26:46	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Sell
17:26:46	R186	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R186 Bond Future						45	276,400,000	0.00	
10:07:42	R197	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Buy
10:07:42	R197	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
10:57:14	R197	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
10:57:14	R197	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
10:57:14	R197	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
10:57:15	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
10:57:15	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
10:57:15	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
10:57:16	R197	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
10:57:16	R197	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
10:57:16	R197	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
10:57:17	R197	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
10:57:17	R197	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
10:57:17	R197	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
10:57:18	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
10:57:18	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
10:57:18	R197	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:57:19	R197	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
10:57:19	R197	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
10:57:19	R197	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
10:57:20	R197	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
10:57:20	R197	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
Total for R197 Bond Future						22	12,400,000	0.00	
10:07:42	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:07:42	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:00:19	R202	On 04/08/2016			Bond Future	1	24,800,000	0.00 Member	Buy
12:00:19	R202	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Sell
12:10:57	R202	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
12:10:57	R202	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
12:10:57	R202	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Sell
12:10:58	R202	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Sell
12:10:58	R202	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
12:10:58	R202	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
12:10:59	R202	On 04/08/2016			Bond Future	1	20,000,000	0.00 Client	Sell
12:10:59	R202	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R202 Bond Future						12	99,400,000	0.00	
10:07:42	R211	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:07:42	R211	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for R211 Bond Future						2	200,000	0.00	
10:07:42	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
10:07:42	R212	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
Total for R212 Bond Future						2	200,000	0.00	
Grand Total for all Instruments						126	930,600,000	0.00	