



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:27:22	ES33	On 04/08/2016		Bond Future	1	400,000	0.00 Member	Sell
12:27:22	ES33	On 04/08/2016		Bond Future	1	1,500,000	0.00 Member	Sell
12:27:22	ES33	On 04/08/2016		Bond Future	1	2,800,000	0.00 Member	Sell
12:27:22	ES33	On 04/08/2016		Bond Future	1	1,100,000	0.00 Member	Sell
12:27:22	ES33	On 04/08/2016		Bond Future	1	400,000	0.00 Member	Sell
12:27:22	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
12:27:22	ES33	On 04/08/2016		Bond Future	1	1,100,000	0.00 Client	Buy
12:27:22	ES33	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy
12:27:22	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
12:27:22	ES33	On 04/08/2016		Bond Future	1	2,800,000	0.00 Client	Buy
12:27:22	ES33	On 04/08/2016		Bond Future	1	1,500,000	0.00 Client	Buy
12:27:22	ES33	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy
<b>Total for ES33 Bond Future</b>					<b>12</b>	<b>12,600,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:17:46	I2038	On 04/08/2016			Bond Future	1	1,000,000,000	0.00 Member	Sell
11:17:46	I2038	On 04/08/2016			Bond Future	1	1,000,000,000	0.00 Member	Buy
11:17:46	I2038	On 04/08/2016			Bond Future	1	1,000,000,000	0.00 Member	Sell
11:17:46	I2038	On 04/08/2016			Bond Future	1	1,000,000,000	0.00 Member	Buy
<b>Total for I2038 Bond Future</b>						<b>4</b>	<b>4,000,000,000</b>	<b>0.00</b>	
11:17:46	I2050	On 04/08/2016			Bond Future	1	1,300,000,000	0.00 Member	Buy
11:17:46	I2050	On 04/08/2016			Bond Future	1	1,300,000,000	0.00 Member	Sell
11:17:46	I2050	On 04/08/2016			Bond Future	1	1,300,000,000	0.00 Member	Buy
11:17:46	I2050	On 04/08/2016			Bond Future	1	1,300,000,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>5,200,000,000</b>	<b>0.00</b>	
11:58:16	IGOV	On 04/08/2016			Index Future	1	50,000	0.00 Client	Buy
11:58:16	IGOV	On 04/08/2016			Index Future	1	50,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>100,000</b>	<b>0.00</b>	
10:48:04	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
10:48:04	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
10:56:43	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
10:56:43	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
12:39:03	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:39:03	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
12:39:03	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:39:03	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:39:03	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
15:45:28	R186	On 04/08/2016			Bond Future	1	442,000,000	0.00 Member	Sell
15:45:28	R186	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
15:48:20	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	8,500,000	0.00 Member	Sell
15:48:20	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:48:20	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	32,200,000	0.00 Member	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	8,500,000	0.00 Member	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	56,100,000	0.00 Member	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
15:48:20	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Sell
15:48:20	R186	On 04/08/2016			Bond Future	1	8,500,000	0.00 Client	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	32,200,000	0.00 Member	Sell
15:48:20	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	32,200,000	0.00 Client	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	56,100,000	0.00 Member	Sell
15:48:20	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
15:48:20	R186	On 04/08/2016			Bond Future	1	56,100,000	0.00 Client	Buy
15:48:20	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	4,400,000	0.00 Member	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	136,300,000	0.00 Member	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	58,500,000	0.00 Client	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	132,800,000	0.00 Member	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	58,500,000	0.00 Member	Sell
15:48:21	R186	On 04/08/2016			Bond Future	1	132,800,000	0.00 Member	Sell
15:48:21	R186	On 04/08/2016			Bond Future	1	4,400,000	0.00 Member	Sell
15:48:21	R186	On 04/08/2016			Bond Future	1	4,900,000	0.00 Client	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	58,500,000	0.00 Member	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Sell
15:48:21	R186	On 04/08/2016			Bond Future	1	4,400,000	0.00 Client	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	136,300,000	0.00 Client	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	132,800,000	0.00 Client	Buy
15:48:21	R186	On 04/08/2016			Bond Future	1	136,300,000	0.00 Member	Sell
15:52:23	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
15:52:23	R186	On 04/08/2016			Bond Future	1	157,100,000	0.00 Member	Sell
16:01:45	R186	On 04/08/2016			Bond Future	1	13,900,000	0.00 Member	Sell
16:01:45	R186	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Sell
16:19:29	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:29	R186	On 04/08/2016			Bond Future	1	8,300,000	0.00 Client	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	5,600,000	0.00 Member	Sell
16:19:29	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:19:29	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Client	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	30,000,000	0.00 Member	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
16:19:29	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	8,300,000	0.00 Member	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	5,600,000	0.00 Member	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:19:29	R186	On 04/08/2016			Bond Future	1	8,300,000	0.00 Member	Sell
16:19:29	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Sell
16:19:29	R186	On 04/08/2016			Bond Future	1	30,000,000	0.00 Member	Sell
16:19:29	R186	On 04/08/2016			Bond Future	1	30,000,000	0.00 Client	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Client	Buy
16:19:29	R186	On 04/08/2016			Bond Future	1	5,600,000	0.00 Client	Buy
16:19:30	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
16:19:30	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
17:36:16	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
17:36:16	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
17:36:16	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
17:36:17	R186	On 04/08/2016			Bond Future	1	2,400,000	0.00 Client	Buy
17:36:17	R186	On 04/08/2016			Bond Future	1	2,400,000	0.00 Member	Sell
17:36:17	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
17:36:17	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Sell
17:36:17	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Client	Buy
17:36:17	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
17:36:17	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Buy
17:36:17	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Sell
17:36:17	R186	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:36:17	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
17:36:17	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>90</b>	<b>2,472,600,000</b>	<b>0.00</b>	
10:30:03	R202	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
10:30:03	R202	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
10:30:03	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
10:30:03	R202	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Buy
11:17:46	R202	On 04/08/2016			Bond Future	1	700,000,000	0.00 Member	Buy
11:17:46	R202	On 04/08/2016			Bond Future	1	700,000,000	0.00 Member	Sell
11:17:46	R202	On 04/08/2016			Bond Future	1	700,000,000	0.00 Member	Sell
11:17:46	R202	On 04/08/2016			Bond Future	1	700,000,000	0.00 Member	Buy
12:39:03	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:39:03	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>10</b>	<b>2,804,200,000</b>	<b>0.00</b>	
11:34:05	R204	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
11:34:05	R204	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>1,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>124</b>	<b>14,490,700,000</b>	<b>0.00</b>	