



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 20/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:55:20	ES33	On 04/08/2016		Bond Future	1	3,600,000	0.00 Client	Sell
14:55:20	ES33	On 04/08/2016		Bond Future	1	600,000	0.00 Client	Sell
14:55:20	ES33	On 04/08/2016		Bond Future	1	500,000	0.00 Member	Buy
14:55:20	ES33	On 04/08/2016		Bond Future	1	3,600,000	0.00 Member	Buy
14:55:20	ES33	On 04/08/2016		Bond Future	1	600,000	0.00 Member	Buy
14:55:20	ES33	On 04/08/2016		Bond Future	1	4,600,000	0.00 Member	Buy
14:55:20	ES33	On 04/08/2016		Bond Future	1	4,600,000	0.00 Client	Sell
14:55:20	ES33	On 04/08/2016		Bond Future	1	500,000	0.00 Client	Sell
<b>Total for ES33 Bond Future</b>					<b>8</b>	<b>18,600,000</b>	<b>0.00</b>	
14:38:20	I2033	On 04/08/2016		Bond Future	1	1,100,000	0.00 Member	Sell
14:38:20	I2033	On 04/08/2016		Bond Future	1	1,100,000	0.00 Client	Buy
14:38:20	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Member	Sell
14:38:20	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for I2033 Bond Future</b>						<b>4</b>	<b>3,000,000</b>	<b>0.00</b>	
14:38:20	I2038	On 04/08/2016			Bond Future	1	4,200,000	0.00 Member	Sell
14:38:20	I2038	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
14:38:20	I2038	On 04/08/2016			Bond Future	1	4,200,000	0.00 Client	Buy
14:38:20	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Buy
14:38:20	I2038	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Buy
14:38:20	I2038	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
14:54:21	I2038	On 04/08/2016			Bond Future	1	4,200,000	0.00 Client	Sell
14:54:21	I2038	On 04/08/2016			Bond Future	1	4,200,000	0.00 Member	Buy
14:54:21	I2038	On 04/08/2016			Bond Future	1	4,200,000	0.00 Member	Sell
14:54:21	I2038	On 04/08/2016			Bond Future	1	4,200,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>						<b>10</b>	<b>29,400,000</b>	<b>0.00</b>	
14:38:20	I2046	On 04/08/2016			Bond Future	1	6,100,000	0.00 Client	Sell
14:38:20	I2046	On 04/08/2016			Bond Future	1	6,100,000	0.00 Member	Buy
16:01:40	I2046	On 04/08/2016			Bond Future	1	3,400,000	0.00 Client	Buy
16:01:40	I2046	On 04/08/2016			Bond Future	1	3,400,000	0.00 Client	Sell
16:01:40	I2046	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
16:01:40	I2046	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>						<b>6</b>	<b>21,000,000</b>	<b>0.00</b>	
14:38:20	I2050	On 04/08/2016			Bond Future	1	4,800,000	0.00 Member	Sell
14:38:20	I2050	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
14:38:20	I2050	On 04/08/2016			Bond Future	1	4,800,000	0.00 Client	Buy
14:38:20	I2050	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>12,800,000</b>	<b>0.00</b>	
14:38:20	IGOV	On 04/08/2016			Index Future	1	30,000	0.00 Client	Buy
14:38:20	IGOV	On 04/08/2016			Index Future	1	30,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>60,000</b>	<b>0.00</b>	
13:05:45	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
13:05:45	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
14:35:31	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
14:35:31	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
14:35:31	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
14:35:32	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
14:35:32	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
16:01:40	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:01:40	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:01:40	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:01:40	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:24:52	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
16:24:52	R186	On 03/11/2016			Bond Future	1	28,900,000	0.00 Member	Sell
16:28:47	R186	On 04/08/2016			Bond Future	1	130,000,000	0.00 Member	Buy
16:28:47	R186	On 04/08/2016			Bond Future	1	130,000,000	0.00 Client	Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	9,100,000	0.00 Member	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Client	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Member	Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Client	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Client	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	9,100,000	0.00 Member	Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	9,100,000	0.00 Client	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	5,200,000	0.00 Client	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Client	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:10	R186	On 03/11/2016			Bond Future	1	3,800,000	0.00 Member	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Buy
16:29:10	R186	On 03/11/2016			Bond Future	1	1,200,000	0.00 Member	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
16:29:11	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
16:29:11	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Sell
16:29:11	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
16:29:11	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Member	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	500,000	0.00 Client	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
16:29:11	R186	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
16:29:11	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
16:29:11	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
16:29:11	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Member	Sell
16:29:11	R186	On 03/11/2016			Bond Future	1	300,000	0.00 Client	Buy
17:11:53	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
17:11:53	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
17:11:53	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
17:11:53	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
17:11:53	R186	On 04/08/2016			Bond Future	1	26,500,000	0.00 Client	Sell
17:16:57	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
17:16:57	R186	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:16:57	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Buy
17:16:57	R186	On 04/08/2016			Bond Future	1	9,800,000	0.00 Member	Buy
17:16:57	R186	On 04/08/2016			Bond Future	1	3,900,000	0.00 Member	Buy
17:16:57	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
17:16:57	R186	On 04/08/2016			Bond Future	1	9,800,000	0.00 Client	Buy
17:16:57	R186	On 04/08/2016			Bond Future	1	3,900,000	0.00 Member	Sell
17:16:57	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
17:16:57	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
17:16:57	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
17:16:57	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
17:16:57	R186	On 04/08/2016			Bond Future	1	3,900,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	1,400,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
17:16:58	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
17:16:58	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>123</b>	<b>491,600,000</b>	<b>0.00</b>	
14:38:20	R202	On 04/08/2016			Bond Future	1	4,700,000	0.00 Member	Sell
14:38:20	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
14:38:20	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
14:38:20	R202	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
14:38:20	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
14:38:20	R202	On 04/08/2016			Bond Future	1	4,700,000	0.00 Client	Buy
14:38:20	R202	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
14:38:20	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>8</b>	<b>14,200,000</b>	<b>0.00</b>	
7:27:17	R208	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
7:27:18	R208	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
8:43:46	R208	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:43:46	R208	On 04/08/2016		Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R208 Bond Future</b>					<b>4</b>	<b>2,400,000</b>	<b>0.00</b>	
10:49:43	R210	On 04/08/2016		Bond Future	1	2,000,000	0.00 Member	Buy
10:49:43	R210	On 04/08/2016		Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>					<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>171</b>	<b>597,060,000</b>	<b>0.00</b>	