



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 08/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:23	ALBI	On 04/08/2016		Index Future	1	60,000	0.00 Member	Buy
16:22:23	ALBI	On 04/08/2016		Index Future	1	60,000	0.00 Member	Sell
16:27:59	ALBI	On 04/08/2016		Index Future	1	60,000	0.00 Member	Sell
16:27:59	ALBI	On 04/08/2016		Index Future	1	60,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>240,000</b>	<b>0.00</b>	
15:58:25	R186	On 04/08/2016		Bond Future	1	100,000,000	0.00 Member	Sell
15:58:25	R186	On 04/08/2016		Bond Future	1	100,000,000	0.00 Member	Buy
16:13:37	R186	On 04/08/2016		Bond Future	1	1,600,000	0.00 Member	Buy
16:13:37	R186	On 04/08/2016		Bond Future	1	100,000,000	0.00 Member	Sell
16:42:09	R186	On 04/08/2016		Bond Future	1	17,000,000	0.00 Member	Buy
16:42:09	R186	On 04/08/2016		Bond Future	1	17,000,000	0.00 Member	Sell
16:42:09	R186	On 04/08/2016		Bond Future	1	20,900,000	0.00 Member	Buy
16:42:09	R186	On 04/08/2016		Bond Future	1	12,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:42:09	R186	On 04/08/2016			Bond Future	1	12,100,000	0.00 Client	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	11,000,000	0.00 Member	Sell
16:42:09	R186	On 04/08/2016			Bond Future	1	20,900,000	0.00 Client	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	12,100,000	0.00 Member	Sell
16:42:09	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Sell
16:42:09	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Client	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Client	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	17,000,000	0.00 Client	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	11,000,000	0.00 Member	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	21,200,000	0.00 Member	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	21,200,000	0.00 Member	Sell
16:42:09	R186	On 04/08/2016			Bond Future	1	5,000,000	0.00 Member	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	8,100,000	0.00 Member	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Sell
16:42:09	R186	On 04/08/2016			Bond Future	1	8,100,000	0.00 Member	Sell
16:42:09	R186	On 04/08/2016			Bond Future	1	20,900,000	0.00 Member	Sell
16:42:09	R186	On 04/08/2016			Bond Future	1	21,200,000	0.00 Client	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	11,000,000	0.00 Client	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	8,100,000	0.00 Client	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
16:42:09	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
16:49:40	R186	On 04/08/2016	9.30	Call	Bond Future	1	50,000,000	0.00 Member	Sell
16:49:40	R186	On 04/08/2016	8.90	Call	Bond Future	1	50,000,000	0.00 Member	Buy
16:49:40	R186	On 04/08/2016	9.30	Call	Bond Future	1	50,000,000	0.00 Member	Buy
16:49:40	R186	On 04/08/2016	8.90	Call	Bond Future	1	50,000,000	0.00 Member	Sell
17:16:00	R186	On 04/08/2016	9.30	Call	Bond Future	1	50,000,000	0.00 Member	Buy
17:16:00	R186	On 04/08/2016	9.30	Call	Bond Future	1	50,000,000	0.00 Client	Sell
17:16:13	R186	On 04/08/2016	8.90	Call	Bond Future	1	50,000,000	0.00 Member	Sell
17:16:13	R186	On 04/08/2016	8.90	Call	Bond Future	1	50,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>38</b>	<b>1,000,000,000</b>	<b>0.00</b>	
9:47:28	R204	On 04/08/2016			Bond Future	1	451,000,000	0.00 Member	Buy
9:47:28	R204	On 04/08/2016			Bond Future	1	451,000,000	0.00 Member	Sell
9:52:53	R204	On 04/08/2016			Bond Future	1	451,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:52:53	R204	On 04/08/2016			Bond Future	1	451,000,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>1,804,000,000</b>	<b>0.00</b>	
8:39:01	R2040	On 04/08/2016			Bond Future	1	9,000,000	0.00 Member	Sell
8:39:01	R2040	On 04/08/2016			Bond Future	1	9,000,000	0.00 Member	Buy
10:52:01	R2040	On 04/08/2016			Bond Future	1	9,000,000	0.00 Client	Sell
10:52:01	R2040	On 04/08/2016			Bond Future	1	9,000,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>36,000,000</b>	<b>0.00</b>	
8:39:01	R2048	On 04/08/2016			Bond Future	1	47,800,000	0.00 Member	Sell
8:39:01	R2048	On 04/08/2016			Bond Future	1	47,800,000	0.00 Member	Buy
10:51:45	R2048	On 04/08/2016			Bond Future	1	47,800,000	0.00 Member	Buy
10:51:45	R2048	On 04/08/2016			Bond Future	1	47,800,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>191,200,000</b>	<b>0.00</b>	
9:47:28	R207	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
9:47:28	R207	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
9:59:09	R207	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
9:59:09	R207	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
12:00:16	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
12:00:16	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>60</b>	<b>3,035,440,000</b>	<b>0.00</b>	