



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 28/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:20:07	R186	On 04/08/2016		Bond Future	1	3,500,000	0.00 Member	Sell
17:20:07	R186	On 04/08/2016		Bond Future	1	5,400,000	0.00 Member	Buy
17:28:22	R186	On 04/08/2016		Bond Future	1	3,500,000	0.00 Client	Sell
17:28:22	R186	On 04/08/2016		Bond Future	1	1,900,000	0.00 Member	Buy
17:28:22	R186	On 04/08/2016		Bond Future	1	1,900,000	0.00 Member	Sell
17:28:22	R186	On 04/08/2016		Bond Future	1	1,900,000	0.00 Client	Sell
17:28:22	R186	On 04/08/2016		Bond Future	1	3,500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>7</b>	<b>21,600,000</b>	<b>0.00</b>	
15:59:30	R202	On 04/08/2016		Bond Future	1	1,300,000	0.00 Member	Buy
15:59:30	R202	On 04/08/2016		Bond Future	1	1,300,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>					<b>2</b>	<b>2,600,000</b>	<b>0.00</b>	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:39:36	R2023	On 04/08/2016		Bond Future	1	16,000,000	0.00 Member	Sell
9:39:36	R2023	On 04/08/2016		Bond Future	1	16,000,000	0.00 Member	Buy
9:41:28	R2023	On 04/08/2016		Bond Future	1	16,000,000	0.00 Client	Buy
9:41:28	R2023	On 04/08/2016		Bond Future	1	16,000,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>					<b>4</b>	<b>64,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>13</b>	<b>88,200,000</b>	<b>0.00</b>	