INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/06/2016

Johannesburg
Stock Exchange

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

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
17:07:07	GOVI	On 04/08/2016			GOVI	1	40,000	0.00	Client	Sell
17:07:07	GOVI	On 04/08/2016			GOVI	1	40,000	0.00	Member	Buy
Total for GOVI GOVI						**2**	**80,000**	**0.00**		
15:23:42	IGOV	On 04/08/2016			Index Future	1	40,000	0.00	Client	Sell
15:23:42	IGOV	On 04/08/2016			Index Future	1	40,000	0.00	Member	Buy
16:52:43	IGOV	On 04/08/2016			Index Future	1	40,000	0.00	Client	Buy
16:52:43	IGOV	On 04/08/2016			Index Future	1	40,000	0.00	Member	Sell
Total for IGOV Index Future						**4**	**160,000**	**0.00**		
9:09:02	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00	Member	Buy
9:09:02	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00	Member	Sell
9:28:37	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
9:28:37	R2048	On 04/08/2016			Bond Future	1	5,000,000	0.00	Client	Buy
Total for R2048 Bond Future						**4**	**20,000,000**	**0.00**		
17:07:07	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00	Client	Buy
17:07:07	R209	On 04/08/2016			Bond Future	1	1,000,000	0.00	Member	Sell
Total for R209 Bond Future						**2**	**2,000,000**	**0.00**		
Grand Total for all Instruments						**12**	**22,240,000**	**0.00**		