INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/06/2016

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
12:23:34	GOVI	On 04/08/2016			GOVI	1	20,000	0.00	Client	Buy
12:23:34	GOVI	On 04/08/2016			GOVI	1	20,000	0.00	Client	Sell
13:44:47	GOVI	On 04/08/2016			GOVI	1	30,000	0.00	Client	Buy
13:44:47	GOVI	On 04/08/2016			GOVI	1	30,000	0.00	Client	Sell
Total for GOVI GOVI						**4**	**100,000**	**0.00**		
14:17:33	IGOV	On 04/08/2016			Index Future	1	20,000	0.00	Member	Buy
14:17:33	IGOV	On 04/08/2016			Index Future	1	20,000	0.00	Client	Sell
Total for IGOV Index Future						**2**	**40,000**	**0.00**		
8:19:16	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00	Member	Buy
8:19:16	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00	Client	Sell
15:51:55	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
15:51:55	R186	On 04/08/2016			Bond Future	1	3,000,000	0.00	Client	Sell
17:15:50	R186	On 04/08/2016			Bond Future	1	6,800,000	0.00	Member	Sell
17:15:50	R186	On 04/08/2016			Bond Future	1	6,800,000	0.00	Member	Buy
17:17:48	R186	On 04/08/2016			Bond Future	1	6,800,000	0.00	Client	Sell
17:17:48	R186	On 04/08/2016			Bond Future	1	6,800,000	0.00	Member	Buy
Total for R186 Bond Future						**8**	**35,200,000**	**0.00**		
Grand Total for all Instruments						**14**	**35,340,000**	**0.00**		