



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:03	ALBI	On 03/11/2016		Index Future	1	40,000	0.00 Member	Sell
16:29:03	ALBI	On 03/11/2016		Index Future	1	40,000	0.00 Member	Buy
16:37:26	ALBI	On 03/11/2016		Index Future	1	40,000	0.00 Member	Buy
16:37:26	ALBI	On 03/11/2016		Index Future	1	40,000	0.00 Client	Sell
Total for ALBI Index Future					4	160,000	0.00	
13:08:41	I2033	On 04/08/2016		Bond Future	1	1,100,000	0.00 Client	Sell
13:08:41	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy
13:08:41	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell
13:08:41	I2033	On 04/08/2016		Bond Future	1	1,100,000	0.00 Client	Buy
13:08:41	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell
13:08:41	I2033	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Buy
13:08:41	I2033	On 04/08/2016		Bond Future	1	300,000	0.00 Client	Buy
13:08:41	I2033	On 04/08/2016		Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:08:41	I2033	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
13:08:41	I2033	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Buy
13:08:41	I2033	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
13:08:41	I2033	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
14:49:19	I2033	On 04/08/2016			Bond Future	1	3,900,000	0.00 Client	Sell
14:49:19	I2033	On 04/08/2016			Bond Future	1	3,900,000	0.00 Client	Buy
Total for I2033 Bond Future						14	17,000,000	0.00	
13:08:41	I2046	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
13:08:41	I2046	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
13:08:41	I2046	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
13:08:41	I2046	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
13:08:41	I2046	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Buy
13:08:41	I2046	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
13:08:41	I2046	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Buy
13:08:41	I2046	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
13:08:41	I2046	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
13:08:41	I2046	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
13:08:41	I2046	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
13:08:41	I2046	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
13:08:41	I2046	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
13:08:41	I2046	On 04/08/2016			Bond Future	1	1,700,000	0.00 Client	Sell
Total for I2046 Bond Future						14	9,000,000	0.00	
12:02:29	IGOV	On 04/08/2016			Index Future	1	200,000	0.00 Client	Buy
12:02:29	IGOV	On 04/08/2016			Index Future	1	140,000	0.00 Member	Sell
12:30:53	IGOV	On 04/08/2016			Index Future	1	40,000	0.00 Member	Sell
12:30:53	IGOV	On 04/08/2016			Index Future	1	20,000	0.00 Member	Sell
12:32:10	IGOV	On 04/08/2016			Index Future	1	20,000	0.00 Member	Buy
12:32:10	IGOV	On 04/08/2016			Index Future	1	20,000	0.00 Client	Sell
12:33:48	IGOV	On 04/08/2016			Index Future	1	40,000	0.00 Member	Buy
12:33:48	IGOV	On 04/08/2016			Index Future	1	40,000	0.00 Client	Sell
12:34:10	IGOV	On 04/08/2016			Index Future	1	140,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:34:10	IGOV	On 04/08/2016			Index Future	1	140,000	0.00 Client	Sell
Total for IGOV Index Future						10	800,000	0.00	
12:39:49	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Sell
12:39:49	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Buy
13:43:43	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Client	Sell
13:43:43	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Buy
17:10:36	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy
17:10:36	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R186 Bond Future						6	104,600,000	0.00	
16:56:15	R2032	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Sell
16:56:15	R2032	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Buy
17:19:23	R2032	On 04/08/2016			Bond Future	1	3,100,000	0.00 Client	Buy
17:19:23	R2032	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Sell
Total for R2032 Bond Future						4	12,400,000	0.00	
16:56:15	R2035	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
16:56:15	R2035	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
17:18:56	R2035	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
17:18:56	R2035	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
Total for R2035 Bond Future						4	2,400,000	0.00	
16:56:15	R2037	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
16:56:15	R2037	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
17:19:07	R2037	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
17:19:07	R2037	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
Total for R2037 Bond Future						4	2,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:15	R2040	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
16:56:15	R2040	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
17:18:43	R2040	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
17:18:43	R2040	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
Total for R2040 Bond Future						4	2,000,000	0.00	
Grand Total for all Instruments						64	150,760,000	0.00	