



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 13/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:30:28	ALBI	On 03/11/2016		Index Future	1	80,000	0.00 Client	Buy
14:30:28	ALBI	On 03/11/2016		Index Future	1	80,000	0.00 Member	Sell
14:38:02	ALBI	On 03/11/2016		Index Future	1	80,000	0.00 Member	Buy
14:38:02	ALBI	On 03/11/2016		Index Future	1	80,000	0.00 Client	Sell
Total for ALBI Index Future					4	320,000	0.00	
12:30:48	I2025	On 04/08/2016		Bond Future	1	1,200,000	0.00 Member	Buy
12:30:48	I2025	On 04/08/2016		Bond Future	1	800,000	0.00 Member	Sell
12:49:16	I2025	On 04/08/2016		Bond Future	1	400,000	0.00 Member	Sell
12:49:16	I2025	On 04/08/2016		Bond Future	1	400,000	0.00 Member	Buy
12:49:16	I2025	On 04/08/2016		Bond Future	1	800,000	0.00 Client	Sell
12:49:16	I2025	On 04/08/2016		Bond Future	1	800,000	0.00 Member	Buy
12:49:16	I2025	On 04/08/2016		Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2025 Bond Future						7	4,800,000	0.00	
10:56:57	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
10:56:57	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
10:56:57	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
10:56:57	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
10:56:57	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
10:56:57	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:23:59	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
11:23:59	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
11:26:59	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
11:26:59	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
14:02:50	R186	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Buy
14:02:50	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
14:50:24	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
14:50:24	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
14:50:24	R186	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
14:50:25	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
14:50:25	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
15:31:13	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
15:31:13	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
17:05:47	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell
17:05:47	R186	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
Total for R186 Bond Future						21	15,000,000	0.00	
12:24:58	R2032	On 04/08/2016			Bond Future	1	60,500,000	0.00 Member	Buy
12:24:58	R2032	On 04/08/2016			Bond Future	1	60,500,000	0.00 Member	Sell
12:28:15	R2032	On 04/08/2016			Bond Future	1	60,500,000	0.00 Member	Buy
12:28:15	R2032	On 04/08/2016			Bond Future	1	60,500,000	0.00 Client	Sell
Total for R2032 Bond Future						4	242,000,000	0.00	
12:24:58	R2048	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:58	R2048	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
12:27:51	R2048	On 04/08/2016			Bond Future	1	50,000,000	0.00 Client	Sell
12:27:51	R2048	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
Total for R2048 Bond Future						4	200,000,000	0.00	
10:02:18	R207	On 04/08/2016			Bond Future	1	36,700,000	0.00 Member	Buy
10:02:18	R207	On 04/08/2016			Bond Future	1	36,700,000	0.00 Client	Sell
Total for R207 Bond Future						2	73,400,000	0.00	
11:57:06	R214	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Sell
11:57:06	R214	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Buy
12:09:51	R214	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Sell
12:09:51	R214	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R214 Bond Future						4	12,000,000	0.00	
Grand Total for all Instruments						46	547,520,000	0.00	