INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/01/2016

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
9:51:29	R186	On 05/05/2016			Bond Future	1	3,000,000	0.00	Member	Buy
9:51:29	R186	On 05/05/2016			Bond Future	1	3,000,000	0.00	Client	Sell
14:04:59	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00	Member	Sell
14:04:59	R186	On 05/05/2016			Bond Future	1	2,000,000	0.00	Client	Buy
Total for R186 Bond Future						**4**	**10,000,000**	**0.00**		
16:23:52	R197	On 05/05/2016			Bond Future	1	4,000,000	0.00	Client	Buy
16:23:52	R197	On 05/05/2016			Bond Future	1	4,000,000	0.00	Member	Sell
Total for R197 Bond Future						**2**	**8,000,000**	**0.00**		
Grand Total for all Instruments						**6**	**18,000,000**	**0.00**		