



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 14/07/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:51	R186	On 04/08/2016		Bond Future	1	300,000	0.00 Member	Buy
14:52:51	R186	On 04/08/2016		Bond Future	1	300,000	0.00 Client	Sell
15:19:09	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Buy
15:19:09	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Sell
15:24:44	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Member	Buy
15:24:44	R186	On 03/11/2016		Bond Future	1	200,000	0.00 Client	Sell
16:48:11	R186	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Buy
16:48:11	R186	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Sell
Total for R186 Bond Future					8	1,800,000	0.00	
15:35:37	R204	On 04/08/2016		Bond Future	1	4,000,000	0.00 Member	Sell
15:35:37	R204	On 04/08/2016		Bond Future	1	4,000,000	0.00 Member	Buy
15:49:35	R204	On 04/08/2016		Bond Future	1	4,000,000	0.00 Member	Buy
15:49:35	R204	On 04/08/2016		Bond Future	1	4,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R204 Bond Future						4	16,000,000	0.00	
15:39:25	R2040	On 04/08/2016			Bond Future	1	290,800,000	0.00 Member	Sell
15:39:25	R2040	On 04/08/2016			Bond Future	1	287,800,000	0.00 Member	Buy
15:51:42	R2040	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Sell
15:51:42	R2040	On 04/08/2016			Bond Future	1	287,800,000	0.00 Member	Sell
15:51:42	R2040	On 04/08/2016			Bond Future	1	287,800,000	0.00 Client	Buy
15:51:42	R2040	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Buy
15:51:42	R2040	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2040 Bond Future						7	1,163,200,000	0.00	
15:35:37	R214	On 04/08/2016			Bond Future	1	182,900,000	0.00 Member	Sell
15:35:37	R214	On 04/08/2016			Bond Future	1	182,900,000	0.00 Member	Buy
15:38:40	R214	On 04/08/2016			Bond Future	1	182,900,000	0.00 Member	Sell
15:38:40	R214	On 04/08/2016			Bond Future	1	185,100,000	0.00 Member	Buy
15:50:29	R214	On 04/08/2016			Bond Future	1	182,900,000	0.00 Member	Buy
15:50:29	R214	On 04/08/2016			Bond Future	1	182,900,000	0.00 Client	Sell
15:52:46	R214	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Sell
15:52:46	R214	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
15:52:46	R214	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
15:52:46	R214	On 04/08/2016			Bond Future	1	182,900,000	0.00 Member	Buy
15:52:46	R214	On 04/08/2016			Bond Future	1	182,900,000	0.00 Client	Sell
Total for R214 Bond Future						11	1,472,000,000	0.00	
Grand Total for all Instruments						30	2,653,000,000	0.00	