



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:05	ALBI	On 03/11/2016		Index Future	1	110,000	0.00 Member	Buy
15:44:05	ALBI	On 03/11/2016		Index Future	1	30,000	0.00 Member	Sell
15:54:00	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Member	Buy
15:54:00	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Member	Buy
15:54:00	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Member	Sell
15:54:00	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Member	Sell
15:54:00	ALBI	On 03/11/2016		Index Future	1	30,000	0.00 Member	Sell
15:54:00	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Client	Sell
15:54:00	ALBI	On 03/11/2016		Index Future	1	10,000	0.00 Client	Sell
15:54:01	ALBI	On 03/11/2016		Index Future	1	30,000	0.00 Member	Buy
15:54:01	ALBI	On 03/11/2016		Index Future	1	30,000	0.00 Member	Buy
15:54:01	ALBI	On 03/11/2016		Index Future	1	30,000	0.00 Client	Sell
15:54:01	ALBI	On 03/11/2016		Index Future	1	30,000	0.00 Member	Sell
15:54:01	ALBI	On 03/11/2016		Index Future	1	30,000	0.00 Client	Sell
15:54:01	ALBI	On 03/11/2016		Index Future	1	30,000	0.00 Member	Buy
15:54:01	ALBI	On 03/11/2016		Index Future	1	30,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for ALBI Index Future</b>						<b>16</b>	<b>440,000</b>	<b>0.00</b>	
16:20:48	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Sell
16:20:48	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
16:26:00	R186	On 02/02/2017	8.37	Call	Bond Future	1	50,000,000	0.00 Member	Buy
16:26:00	R186	On 02/02/2017	8.87	Put	Bond Future	1	50,000,000	0.00 Member	Sell
16:26:00	R186	On 02/02/2017	8.87	Put	Bond Future	1	50,000,000	0.00 Client	Buy
16:26:00	R186	On 02/02/2017	8.37	Call	Bond Future	1	50,000,000	0.00 Client	Sell
16:45:45	R186	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Sell
16:45:45	R186	On 03/11/2016			Bond Future	1	31,900,000	0.00 Member	Buy
16:47:47	R186	On 03/11/2016			Bond Future	1	4,300,000	0.00 Member	Sell
16:47:47	R186	On 03/11/2016			Bond Future	1	22,400,000	0.00 Member	Buy
16:47:47	R186	On 03/11/2016			Bond Future	1	4,300,000	0.00 Client	Sell
16:47:47	R186	On 03/11/2016			Bond Future	1	4,300,000	0.00 Member	Buy
16:47:47	R186	On 03/11/2016			Bond Future	1	22,400,000	0.00 Member	Sell
16:47:47	R186	On 03/11/2016			Bond Future	1	22,400,000	0.00 Client	Sell
16:47:47	R186	On 03/11/2016			Bond Future	1	5,200,000	0.00 Client	Sell
16:47:47	R186	On 03/11/2016			Bond Future	1	5,200,000	0.00 Member	Buy
17:00:37	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Client	Sell
17:00:37	R186	On 03/11/2016			Bond Future	1	10,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>18</b>	<b>367,600,000</b>	<b>0.00</b>	
16:20:48	R207	On 03/11/2016			Bond Future	1	53,000,000	0.00 Client	Buy
16:20:48	R207	On 03/11/2016			Bond Future	1	53,000,000	0.00 Member	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>106,000,000</b>	<b>0.00</b>	
15:44:55	R209	On 03/11/2016			Bond Future	1	43,000,000	0.00 Member	Buy
15:44:55	R209	On 03/11/2016			Bond Future	1	43,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>86,000,000</b>	<b>0.00</b>	

---

<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>38</b>	<b>560,040,000</b>		<b>0.00</b>

---