



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 02/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:50:37	ALBI	On 02/02/2017		Index Future	1	130,000	0.00 Member	Sell
10:50:37	ALBI	On 02/02/2017		Index Future	1	130,000	0.00 Member	Buy
10:56:05	ALBI	On 02/02/2017		Index Future	1	130,000	0.00 Client	Sell
10:56:05	ALBI	On 02/02/2017		Index Future	1	130,000	0.00 Member	Buy
Total for ALBI Index Future					4	520,000	0.00	
10:22:37	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Client	Buy
10:22:37	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Member	Sell
10:55:48	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
10:55:48	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
Total for R186 Bond Future					4	15,000,000	0.00	
16:49:31	R202	On 02/02/2017		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:49:31	R202	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
Total for R202 Bond Future						2	200,000	0.00	
10:03:33	R2023	On 02/02/2017			Bond Future	1	135,000,000	0.00 Member	Buy
10:03:33	R2023	On 02/02/2017			Bond Future	1	135,000,000	0.00 Member	Sell
11:10:01	R2023	On 02/02/2017			Bond Future	1	135,000,000	0.00 Client	Sell
11:10:01	R2023	On 02/02/2017			Bond Future	1	135,000,000	0.00 Member	Buy
Total for R2023 Bond Future						4	540,000,000	0.00	
12:00:46	R204	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Sell
12:00:46	R204	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Buy
12:42:55	R204	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Sell
12:42:55	R204	On 02/02/2017			Bond Future	1	3,100,000	0.00 Client	Buy
Total for R204 Bond Future						4	12,400,000	0.00	
10:03:33	R2048	On 02/02/2017			Bond Future	1	70,000,000	0.00 Member	Sell
10:03:33	R2048	On 02/02/2017			Bond Future	1	70,000,000	0.00 Member	Buy
11:09:48	R2048	On 02/02/2017			Bond Future	1	70,000,000	0.00 Client	Buy
11:09:48	R2048	On 02/02/2017			Bond Future	1	70,000,000	0.00 Member	Sell
12:00:46	R2048	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Sell
12:00:46	R2048	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Buy
12:42:15	R2048	On 02/02/2017			Bond Future	1	5,200,000	0.00 Client	Buy
12:42:15	R2048	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Sell
Total for R2048 Bond Future						8	300,800,000	0.00	
13:32:52	R209	On 02/02/2017			Bond Future	1	125,000,000	0.00 Member	Buy
13:32:52	R209	On 02/02/2017			Bond Future	1	125,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	250,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:32:52	R213	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:32:52	R213	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Buy
Total for R213 Bond Future						2	100,000,000	0.00	
13:32:52	R214	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:32:52	R214	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Buy
Total for R214 Bond Future						2	100,000,000	0.00	
Grand Total for all Instruments						32	1,318,920,000	0.00	