



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 09/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:26:28	I2050	On 04/05/2017		Bond Future	1	1,100,000	0.00 Client	Sell
15:26:28	I2050	On 04/05/2017		Bond Future	1	1,100,000	0.00 Client	Buy
15:33:00	I2050	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Buy
15:33:00	I2050	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Sell
Total for I2050 Bond Future					4	2,400,000	0.00	
12:51:28	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Client	Sell
12:51:28	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Buy
15:18:41	R186	On 04/05/2017		Bond Future	1	32,000,000	0.00 Member	Sell
15:18:41	R186	On 04/05/2017		Bond Future	1	32,000,000	0.00 Member	Buy
15:22:32	R186	On 04/05/2017		Bond Future	1	32,000,000	0.00 Client	Sell
15:22:32	R186	On 04/05/2017		Bond Future	1	32,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						6	138,000,000	0.00	
14:57:55	R2030	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
14:57:55	R2030	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
15:26:54	R2030	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
15:26:54	R2030	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
Total for R2030 Bond Future						4	400,000	0.00	
17:10:17	R208	On 04/05/2017			Bond Future	1	3,200,000	0.00 Member	Sell
17:10:17	R208	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Buy
17:13:05	R208	On 04/05/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:13:05	R208	On 04/05/2017			Bond Future	1	3,200,000	0.00 Client	Sell
17:13:05	R208	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:13:05	R208	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:13:05	R208	On 04/05/2017			Bond Future	1	3,200,000	0.00 Member	Buy
Total for R208 Bond Future						7	24,800,000	0.00	
13:06:48	R210	On 04/05/2017			Bond Future	1	2,100,000	0.00 Member	Buy
13:06:48	R210	On 04/05/2017			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R210 Bond Future						2	4,200,000	0.00	
Grand Total for all Instruments						23	169,800,000	0.00	