JSE

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/02/2016

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	50,000,000	0.00	Member	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	200,000,000	0.00	Client	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	150,000,000	0.00	Client	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	200,000,000	0.00	Client	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	200,000,000	0.00	Client	Sell
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	200,000,000	0.00	Member	Buy
18:01:43	JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						**11**	**1,400,000,000**	**0.00**		
11:53:47	R2044	On 05/05/2016			Bond Future	1	8,000,000	0.00	Member	Sell

2016/02/17, 06:19:36PM

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal		Trade Type	Buy/Sell
11:53:47	R2044	On 05/05/2016			Bond Future	1	8,000,000	0.00	Client	Buy
Total for R2044 Bond Future						**2**	**16,000,000**	**0.00**		
11:53:47	R207	On 05/05/2016			Bond Future	1	6,000,000	0.00	Client	Buy
11:53:47	R207	On 05/05/2016			Bond Future	1	6,000,000	0.00	Member	Sell
Total for R207 Bond Future						**2**	**12,000,000**	**0.00**		
Grand Total for all Instruments						**15**	**1,428,000,000**	**0.00**		

2016/02/17, 06:19:36PM