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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/03/2017

Johannesburg Stock Exchange

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UTURE On 15/03/2017 UTURE On 15/03/2017 UTURE On 15/03/2017 UTURE On 15/03/2017		Jibar Tradeable Future Jibar Tradeable Future Jibar Tradeable Future	1 1	100,000,000 100,000,000	0.00 Member	Sell
JTURE On 15/03/2017			1	100.000.000	0.00 Mambar	
		lihar Tradeable Future			0.00 Member	Sell
JTURE On 15/03/2017		olbai ilaacabic i alaic	1	100,000,000	0.00 Member	Buy
		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
JTURE On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
JTURE On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
JTURE On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
JTURE On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
Jibar Tradeable Future			8	800,000,000	0.00	
On 04/05/2017		Bond Future	1	600,000	0.00 Member	Buy
On 04/05/2017		Bond Future	1	600,000	0.00 Member	Sell
On 04/05/2017		Bond Future	1	600,000	0.00 Client	Buy
On 04/05/2017		Bond Future	1	600,000	0.00 Member	Sell
	JTURE On 15/03/2017 JTURE On 15/03/2017 Jibar Tradeable Future On 04/05/2017 On 04/05/2017 On 04/05/2017	JTURE On 15/03/2017 JTURE On 15/03/2017 Jibar Tradeable Future On 04/05/2017 On 04/05/2017 On 04/05/2017	JTURE On 15/03/2017 Jibar Tradeable Future JTURE On 15/03/2017 Jibar Tradeable Future Jibar Tradeable Future On 04/05/2017 Bond Future On 04/05/2017 Bond Future On 04/05/2017 Bond Future Bond Future	JTURE On 15/03/2017 Jibar Tradeable Future 1 JTURE On 15/03/2017 Jibar Tradeable Future 1 Jibar Tradeable Future 8 On 04/05/2017 Bond Future 1 On 04/05/2017 Bond Future 1 On 04/05/2017 Bond Future 1 On 04/05/2017 Bond Future 1	JTURE On 15/03/2017 Jibar Tradeable Future 1 100,000,000 JTURE On 15/03/2017 Jibar Tradeable Future 1 100,000,000 Jibar Tradeable Future 8 800,000,000 On 04/05/2017 Bond Future 1 600,000 On 04/05/2017 Bond Future 1 600,000 On 04/05/2017 Bond Future 1 600,000 On 04/05/2017 Bond Future 1 600,000	JTURE On 15/03/2017 Jibar Tradeable Future 1 100,000,000 0.00 Member JTURE On 15/03/2017 Jibar Tradeable Future 1 100,000,000 0.00 Member Jibar Tradeable Future 8 800,000,000 0.00 On 04/05/2017 Bond Future 1 600,000 0.00 Member On 04/05/2017 Bond Future 1 600,000 0.00 Member On 04/05/2017 Bond Future 1 600,000 0.00 Client

Matched Time	Contract Details		Strike Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R20	030 Bond Future			4	2,400,000	0.00	
12:34:32	R2035	On 04/05/2017	Bond Future	1	21,600,000	0.00 Member	Sell
12:34:32	R2035	On 04/05/2017	Bond Future	1	26,700,000	0.00 Member	Buy
14:28:51	R2035	On 04/05/2017	Bond Future	1	2,500,000	0.00 Client	Sell
14:28:51	R2035 R2035	On 04/05/2017	Bond Future	1	2,500,000	0.00 Client	Buy
14:28:51	R2035	On 04/05/2017	Bond Future	1	21,600,000	0.00 Member	-
14:28:51	R2035 R2035	On 04/05/2017	Bond Future	1	2,600,000	0.00 Member	Buy Buy
14:28:51	R2035 R2035	On 04/05/2017	Bond Future	1	2,500,000	0.00 Member	Sell
14:28:51	R2035	On 04/05/2017	Bond Future	1	2,600,000	0.00 Member	Sell
14:28:51	R2035 R2035	On 04/05/2017	Bond Future	1		0.00 Client	Sell
	R2035 R2035	On 04/05/2017	Bond Future	1	2,600,000	0.00 Client	
14:28:51	R2035	OH 04/05/2017	Bolia Futule	ı	21,600,000	0.00 Client	Sell
Total for R20	035 Bond Future			10	106,800,000	0.00	
12:34:32	R209	On 04/05/2017	Bond Future	1	10,000,000	0.00 Member	Buy
12:34:32	R209	On 04/05/2017	Bond Future	1	10,000,000	0.00 Member	Sell
14:27:58	R209	On 04/05/2017	Bond Future	1	10,000,000	0.00 Member	Sell
14:27:58	R209	On 04/05/2017	Bond Future	1	10,000,000	0.00 Client	Buy
Total for R20	09 Bond Future			4	40,000,000	0.00	
Grand Tota	al for all Instrum	nents		26	949,200,000	0.00	