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 17/02/2017

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
16:31:30	R186	On 04/05/2017			Bond Future	1	300,000	0.00	Member	Sell
16:31:30	R186	On 04/05/2017			Bond Future	1	300,000	0.00	Member	Buy
16:39:22	R186	On 04/05/2017			Bond Future	1	300,000	0.00	Member	Buy
16:39:22	R186	On 04/05/2017			Bond Future	1	300,000	0.00	Client	Sell
Total for R186 Bond Future						**4**	**1,200,000**	**0.00**		
9:14:44	R2048	On 04/05/2017			Bond Future	1	70,000,000	0.00	Member	Sell
9:14:44	R2048	On 04/05/2017			Bond Future	1	70,000,000	0.00	Member	Buy
9:18:16	R2048	On 04/05/2017			Bond Future	1	70,000,000	0.00	Member	Sell
9:18:16	R2048	On 04/05/2017			Bond Future	1	70,000,000	0.00	Client	Buy
Total for R2048 Bond Future						**4**	**280,000,000**	**0.00**		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					**8**	**281,200,000**	**0.00**	