



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 03/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:59:33	I2033	On 04/05/2017		Bond Future	1	575,000,000	0.00 Member	Sell
13:59:33	I2033	On 04/05/2017		Bond Future	1	575,000,000	0.00 Member	Buy
Total for I2033 Bond Future					2	1,150,000,000	0.00	
13:59:33	I2038	On 04/05/2017		Bond Future	1	475,000,000	0.00 Member	Sell
13:59:33	I2038	On 04/05/2017		Bond Future	1	475,000,000	0.00 Member	Buy
Total for I2038 Bond Future					2	950,000,000	0.00	
16:27:56	R186	On 04/05/2017		Bond Future	1	37,000,000	0.00 Member	Sell
16:27:56	R186	On 04/05/2017		Bond Future	1	37,000,000	0.00 Client	Buy
16:31:42	R186	On 04/05/2017	9.20	Put	1	50,000,000	0.00 Member	Sell
16:31:42	R186	On 04/05/2017	9.20	Put	1	50,000,000	0.00 Client	Buy
16:34:31	R186	On 04/05/2017	8.70	Call	1	50,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:34:31	R186	On 04/05/2017	8.70	Call	Bond Future	1	50,000,000	0.00 Client	Sell
Total for R186 Bond Future						6	274,000,000	0.00	
15:07:25	R202	On 04/05/2017			Bond Future	1	55,900,000	0.00 Member	Sell
15:07:25	R202	On 04/05/2017			Bond Future	1	55,900,000	0.00 Member	Buy
15:57:52	R202	On 04/05/2017			Bond Future	1	55,900,000	0.00 Member	Buy
15:57:52	R202	On 04/05/2017			Bond Future	1	55,900,000	0.00 Client	Sell
Total for R202 Bond Future						4	223,600,000	0.00	
13:59:33	R2030	On 04/05/2017			Bond Future	1	1,000,000,000	0.00 Member	Sell
13:59:33	R2030	On 04/05/2017			Bond Future	1	1,000,000,000	0.00 Member	Buy
Total for R2030 Bond Future						2	2,000,000,000	0.00	
11:26:19	R2037	On 04/05/2017			Bond Future	1	16,200,000	0.00 Member	Buy
11:26:19	R2037	On 04/05/2017			Bond Future	1	16,200,000	0.00 Client	Sell
Total for R2037 Bond Future						2	32,400,000	0.00	
8:27:49	R204	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy
8:27:49	R204	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell
10:05:19	R204	On 04/05/2017			Bond Future	1	20,000,000	0.00 Client	Buy
10:05:19	R204	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R204 Bond Future						4	80,000,000	0.00	
13:59:33	R2044	On 04/05/2017			Bond Future	1	1,300,000,000	0.00 Member	Sell
13:59:33	R2044	On 04/05/2017			Bond Future	1	1,300,000,000	0.00 Member	Buy
Total for R2044 Bond Future						2	2,600,000,000	0.00	
13:59:33	R2048	On 04/05/2017			Bond Future	1	700,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:59:33	R2048	On 04/05/2017		Bond Future	1	700,000,000	0.00 Member	Buy
Total for R2048 Bond Future					2	1,400,000,000	0.00	
11:26:19	R209	On 04/05/2017		Bond Future	1	16,900,000	0.00 Member	Buy
11:26:19	R209	On 04/05/2017		Bond Future	1	16,900,000	0.00 Client	Sell
Total for R209 Bond Future					2	33,800,000	0.00	
Grand Total for all Instruments					28	8,743,800,000	0.00	