



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:47:31	I2050	On 04/05/2017		Bond Future	1	1,700,000	0.00 Client	Buy
11:47:31	I2050	On 04/05/2017		Bond Future	1	1,700,000	0.00 Client	Sell
11:47:31	I2050	On 04/05/2017		Bond Future	1	12,100,000	0.00 Client	Sell
11:47:31	I2050	On 04/05/2017		Bond Future	1	12,100,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>27,600,000</b>	<b>0.00</b>	
10:29:46	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Sell
10:29:46	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Buy
11:04:07	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Client	Buy
11:04:07	R186	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
17:12:55	R202	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:12:55	R202	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
17:37:41	R202	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
17:37:41	R202	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Sell
17:37:41	R202	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:37:41	R202	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Sell
17:37:41	R202	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
<b>Total for R202 Bond Future</b>						<b>7</b>	<b>8,000,000</b>	<b>0.00</b>	
8:38:17	R204	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
8:38:17	R204	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
10:22:37	R204	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
10:22:37	R204	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	
10:16:36	R209	On 04/05/2017			Bond Future	1	3,900,000	0.00 Member	Buy
10:16:36	R209	On 04/05/2017			Bond Future	1	3,900,000	0.00 Client	Sell
11:58:35	R209	On 04/05/2017			Bond Future	1	26,500,000	0.00 Member	Buy
11:58:35	R209	On 04/05/2017			Bond Future	1	26,500,000	0.00 Client	Sell
15:14:53	R209	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
15:14:53	R209	On 04/05/2017			Bond Future	1	1,700,000	0.00 Member	Buy
15:14:53	R209	On 04/05/2017			Bond Future	1	2,400,000	0.00 Client	Sell
15:14:53	R209	On 04/05/2017			Bond Future	1	1,700,000	0.00 Client	Sell
15:28:09	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell
15:28:09	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy
16:59:14	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy
16:59:14	R209	On 04/05/2017			Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>12</b>	<b>149,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>31</b>	<b>244,600,000</b>	<b>0.00</b>	