



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 01/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:20:25	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Buy
9:20:25	GOVI	On 04/05/2017		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
13:02:17	I2038	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Sell
13:02:17	I2038	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Buy
13:57:38	I2038	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Sell
13:57:38	I2038	On 04/05/2017		Bond Future	1	2,000,000	0.00 Client	Buy
Total for I2038 Bond Future					4	8,000,000	0.00	
10:22:17	I2046	On 04/05/2017		Bond Future	1	600,000	0.00 Member	Buy
10:22:17	I2046	On 04/05/2017		Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2046 Bond Future					2	1,200,000	0.00	
10:22:17	R202	On 04/05/2017		Bond Future	1	1,800,000	0.00 Member	Buy
10:22:17	R202	On 04/05/2017		Bond Future	1	1,800,000	0.00 Client	Sell
Total for R202 Bond Future					2	3,600,000	0.00	
13:02:17	R2023	On 04/05/2017		Bond Future	1	20,000,000	0.00 Member	Sell
13:02:17	R2023	On 04/05/2017		Bond Future	1	20,000,000	0.00 Member	Buy
13:52:21	R2023	On 04/05/2017		Bond Future	1	20,000,000	0.00 Client	Buy
13:52:21	R2023	On 04/05/2017		Bond Future	1	20,000,000	0.00 Member	Sell
Total for R2023 Bond Future					4	80,000,000	0.00	
11:50:19	R2035	On 04/05/2017		Bond Future	1	21,600,000	0.00 Member	Buy
11:50:19	R2035	On 04/05/2017		Bond Future	1	23,100,000	0.00 Member	Sell
12:34:13	R2035	On 04/05/2017		Bond Future	1	1,500,000	0.00 Client	Buy
12:34:13	R2035	On 04/05/2017		Bond Future	1	21,600,000	0.00 Client	Buy
12:34:13	R2035	On 04/05/2017		Bond Future	1	1,500,000	0.00 Member	Buy
12:34:13	R2035	On 04/05/2017		Bond Future	1	1,500,000	0.00 Member	Sell
12:34:13	R2035	On 04/05/2017		Bond Future	1	21,600,000	0.00 Member	Sell
Total for R2035 Bond Future					7	92,400,000	0.00	
17:19:52	R209	On 04/05/2017		Bond Future	1	2,700,000	0.00 Member	Buy
17:19:52	R209	On 04/05/2017		Bond Future	1	2,700,000	0.00 Client	Sell
Total for R209 Bond Future					2	5,400,000	0.00	
Grand Total for all Instruments					23	190,620,000	0.00	