



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 30/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:57:29	R2023	On 03/08/2017		Bond Future	1	2,500,000	0.00 Member	Buy
15:57:29	R2023	On 03/08/2017		Bond Future	1	2,500,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>					<b>2</b>	<b>5,000,000</b>	<b>0.00</b>	
12:45:12	R209	On 02/11/2017		Bond Future	1	72,600,000	0.00 Member	Buy
12:45:12	R209	On 02/11/2017		Bond Future	1	25,500,000	0.00 Member	Sell
14:43:28	R209	On 02/11/2017		Bond Future	1	46,600,000	0.00 Client	Sell
14:43:28	R209	On 02/11/2017		Bond Future	1	46,600,000	0.00 Member	Sell
14:43:28	R209	On 02/11/2017		Bond Future	1	500,000	0.00 Member	Sell
14:43:28	R209	On 02/11/2017		Bond Future	1	500,000	0.00 Client	Sell
14:43:28	R209	On 02/11/2017		Bond Future	1	25,500,000	0.00 Client	Sell
14:43:28	R209	On 02/11/2017		Bond Future	1	500,000	0.00 Member	Buy
14:43:28	R209	On 02/11/2017		Bond Future	1	25,500,000	0.00 Member	Buy
14:43:28	R209	On 02/11/2017		Bond Future	1	46,600,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				10	290,400,000		0.00
	Grand Total for all Instruments				12	295,400,000		0.00