



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 02/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:31:06	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Client	Buy
14:31:06	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Member	Sell
14:49:37	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Member	Buy
14:49:37	ALBI	On 02/11/2017		Index Future	1	1,430,000	0.00 Client	Sell
Total for ALBI Index Future					4	5,720,000	0.00	
11:12:31	R186	On 02/11/2017		Bond Future	1	3,600,000	0.00 Member	Buy
11:12:31	R186	On 02/11/2017		Bond Future	1	68,300,000	0.00 Member	Sell
13:11:30	R186	On 02/11/2017		Bond Future	1	53,100,000	0.00 Member	Buy
13:11:30	R186	On 02/11/2017		Bond Future	1	4,600,000	0.00 Member	Sell
13:11:30	R186	On 02/11/2017		Bond Future	1	3,600,000	0.00 Member	Sell
13:11:30	R186	On 02/11/2017		Bond Future	1	4,600,000	0.00 Client	Buy
13:11:30	R186	On 02/11/2017		Bond Future	1	53,100,000	0.00 Client	Buy
13:11:30	R186	On 02/11/2017		Bond Future	1	7,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:11:30	R186	On 02/11/2017			Bond Future	1	7,000,000	0.00 Client	Buy
13:11:30	R186	On 02/11/2017			Bond Future	1	53,100,000	0.00 Member	Sell
13:11:30	R186	On 02/11/2017			Bond Future	1	3,600,000	0.00 Client	Buy
13:11:30	R186	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Buy
13:11:30	R186	On 02/11/2017			Bond Future	1	7,000,000	0.00 Member	Buy
Total for R186 Bond Future						13	273,200,000	0.00	
15:58:28	R2030	On 02/11/2017			Bond Future	1	11,500,000	0.00 Member	Sell
15:58:28	R2030	On 02/11/2017			Bond Future	1	11,500,000	0.00 Client	Buy
Total for R2030 Bond Future						2	23,000,000	0.00	
16:31:45	R209	On 02/11/2017			Bond Future	1	23,300,000	0.00 Member	Buy
16:31:45	R209	On 02/11/2017			Bond Future	1	23,300,000	0.00 Client	Sell
Total for R209 Bond Future						2	46,600,000	0.00	
Grand Total for all Instruments						21	348,520,000	0.00	