



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 07/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:13	I2025	On 02/02/2017		Bond Future	1	12,200,000	0.00 Member	Sell
16:21:13	I2025	On 02/02/2017		Bond Future	1	12,200,000	0.00 Member	Buy
17:06:11	I2025	On 02/02/2017		Bond Future	1	12,200,000	0.00 Member	Buy
17:06:11	I2025	On 02/02/2017		Bond Future	1	12,200,000	0.00 Client	Sell
Total for I2025 Bond Future					4	48,800,000	0.00	
12:10:04	I2038	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Sell
12:10:04	I2038	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Buy
16:07:14	I2038	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Sell
16:07:14	I2038	On 02/02/2017		Bond Future	1	2,000,000	0.00 Client	Buy
Total for I2038 Bond Future					4	8,000,000	0.00	
15:02:40	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:02:40	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
17:08:40	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:08:40	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future						4	15,000,000	0.00	
16:13:28	R203	On 02/02/2017			Bond Future	1	17,700,000	0.00 Member	Sell
16:13:28	R203	On 02/02/2017			Bond Future	1	17,700,000	0.00 Member	Buy
17:05:38	R203	On 02/02/2017			Bond Future	1	17,700,000	0.00 Client	Sell
17:05:38	R203	On 02/02/2017			Bond Future	1	17,700,000	0.00 Member	Buy
Total for R203 Bond Future						4	70,800,000	0.00	
14:32:51	R2048	On 02/02/2017			Bond Future	1	46,000,000	0.00 Member	Buy
14:32:51	R2048	On 02/02/2017			Bond Future	1	46,000,000	0.00 Member	Sell
14:39:07	R2048	On 02/02/2017			Bond Future	1	46,000,000	0.00 Member	Buy
14:39:07	R2048	On 02/02/2017			Bond Future	1	46,000,000	0.00 Client	Sell
Total for R2048 Bond Future						4	184,000,000	0.00	
16:13:28	R208	On 02/02/2017			Bond Future	1	14,300,000	0.00 Member	Sell
16:13:28	R208	On 02/02/2017			Bond Future	1	14,300,000	0.00 Member	Buy
17:05:50	R208	On 02/02/2017			Bond Future	1	14,300,000	0.00 Client	Sell
17:05:50	R208	On 02/02/2017			Bond Future	1	14,300,000	0.00 Member	Buy
Total for R208 Bond Future						4	57,200,000	0.00	
16:21:13	R212	On 02/02/2017			Bond Future	1	14,200,000	0.00 Member	Sell
16:21:13	R212	On 02/02/2017			Bond Future	1	14,200,000	0.00 Member	Buy
17:05:58	R212	On 02/02/2017			Bond Future	1	14,200,000	0.00 Client	Sell
17:05:58	R212	On 02/02/2017			Bond Future	1	14,200,000	0.00 Member	Buy
Total for R212 Bond Future						4	56,800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					28	440,600,000	0.00	