



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 21/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
18:02:22	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	600,000,000	0.00 Client	Buy
18:02:22	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	150,000,000	0.00 Client	Buy
18:02:22	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	250,000,000	0.00 Client	Buy
18:02:22	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
18:02:22	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
18:02:22	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					6	4,000,000,000	0.00	
11:25:44	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
11:25:44	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
11:25:44	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Sell
11:30:56	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
11:40:39	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
11:55:50	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:50	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
11:55:50	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
11:55:50	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
11:55:50	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future						10	60,000,000	0.00	
9:14:58	R207	On 02/02/2017			Bond Future	1	89,500,000	0.00 Member	Buy
9:14:58	R207	On 02/02/2017			Bond Future	1	89,500,000	0.00 Client	Sell
Total for R207 Bond Future						2	179,000,000	0.00	
Grand Total for all Instruments						18	4,239,000,000	0.00	