



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 03/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:51	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Client	Sell
15:45:51	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Member	Buy
15:51:00	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Member	Sell
15:51:00	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Client	Buy
Total for ALBI Index Future					4	320,000	0.00	
11:45:22	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Buy
11:45:22	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Sell
12:39:36	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Sell
12:39:36	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Buy
12:52:50	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Sell
12:52:50	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						6	120,000	0.00	
11:02:34	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
11:02:34	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
13:58:31	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
13:58:31	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
Total for R186 Bond Future						4	20,000,000	0.00	
14:20:37	R209	On 02/02/2017			Bond Future	1	6,600,000	0.00 Member	Sell
14:20:37	R209	On 02/02/2017			Bond Future	1	6,600,000	0.00 Client	Buy
16:25:43	R209	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Sell
16:25:43	R209	On 02/02/2017			Bond Future	1	600,000	0.00 Client	Buy
Total for R209 Bond Future						4	14,400,000	0.00	
Grand Total for all Instruments						18	34,840,000	0.00	