



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 15/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:21:57	ALBI	On 02/02/2017		Index Future	1	1,000,000	0.00 Member	Sell
10:21:57	ALBI	On 02/02/2017		Index Future	1	350,000	0.00 Member	Buy
11:29:02	ALBI	On 02/02/2017		Index Future	1	40,000	0.00 Member	Buy
11:29:02	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
11:29:02	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Member	Sell
11:29:02	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Client	Buy
11:29:02	ALBI	On 02/02/2017		Index Future	1	40,000	0.00 Member	Sell
11:29:02	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
11:29:02	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
11:29:02	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Member	Buy
11:29:02	ALBI	On 02/02/2017		Index Future	1	160,000	0.00 Client	Buy
11:29:02	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Client	Buy
11:29:02	ALBI	On 02/02/2017		Index Future	1	80,000	0.00 Client	Buy
11:29:02	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
11:29:02	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
11:29:02	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:29:02	ALBI	On 02/02/2017			Index Future	1	40,000	0.00 Client	Buy
11:29:02	ALBI	On 02/02/2017			Index Future	1	160,000	0.00 Member	Sell
11:29:02	ALBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Sell
11:29:02	ALBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Buy
11:29:02	ALBI	On 02/02/2017			Index Future	1	160,000	0.00 Member	Buy
11:29:02	ALBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Buy
11:29:02	ALBI	On 02/02/2017			Index Future	1	10,000	0.00 Client	Buy
11:29:46	ALBI	On 02/02/2017			Index Future	1	330,000	0.00 Member	Buy
11:29:46	ALBI	On 02/02/2017			Index Future	1	330,000	0.00 Member	Sell
11:29:46	ALBI	On 02/02/2017			Index Future	1	330,000	0.00 Client	Buy
11:29:46	ALBI	On 02/02/2017			Index Future	1	350,000	0.00 Member	Sell
11:29:46	ALBI	On 02/02/2017			Index Future	1	350,000	0.00 Client	Buy
14:52:55	ALBI	On 02/02/2017			Index Future	1	500,000	0.00 Client	Sell
14:52:55	ALBI	On 02/02/2017			Index Future	1	190,000	0.00 Member	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	20,000	0.00 Member	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	40,000	0.00 Client	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	80,000	0.00 Client	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	20,000	0.00 Member	Sell
15:23:38	ALBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Sell
15:23:38	ALBI	On 02/02/2017			Index Future	1	40,000	0.00 Member	Sell
15:23:38	ALBI	On 02/02/2017			Index Future	1	80,000	0.00 Member	Sell
15:23:38	ALBI	On 02/02/2017			Index Future	1	20,000	0.00 Client	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	160,000	0.00 Member	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	40,000	0.00 Member	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	80,000	0.00 Member	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	10,000	0.00 Member	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	10,000	0.00 Client	Buy
15:23:38	ALBI	On 02/02/2017			Index Future	1	160,000	0.00 Member	Sell
15:23:38	ALBI	On 02/02/2017			Index Future	1	160,000	0.00 Client	Buy
15:23:56	ALBI	On 02/02/2017			Index Future	1	190,000	0.00 Client	Buy
15:23:56	ALBI	On 02/02/2017			Index Future	1	190,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>						<b>47</b>	<b>6,000,000</b>	<b>0.00</b>	
12:09:14	ES33	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Sell
12:09:14	ES33	On 02/02/2017			Bond Future	1	6,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for ES33 Bond Future</b>						<b>2</b>	<b>12,000,000</b>	<b>0.00</b>	
8:38:25	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
8:38:25	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
11:56:47	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Buy
11:56:47	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Sell
12:05:33	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
12:05:33	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
12:12:03	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Client	Buy
12:12:03	R186	On 02/02/2017			Bond Future	1	1,900,000	0.00 Member	Sell
16:03:29	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:03:29	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:26:25	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:26:25	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
16:48:00	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Sell
16:48:00	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Buy
16:54:25	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Buy
16:54:25	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>53,600,000</b>	<b>0.00</b>	
12:09:14	R2037	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Buy
12:09:14	R2037	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Sell
12:32:10	R2037	On 02/02/2017			Bond Future	1	12,000,000	0.00 Client	Sell
12:32:10	R2037	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
12:32:10	R2037	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
12:32:10	R2037	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
12:32:10	R2037	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
15:11:20	R2037	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
15:11:20	R2037	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
15:12:26	R2037	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Sell
15:12:26	R2037	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
16:09:33	R2037	On 02/02/2017			Bond Future	1	385,000,000	0.00 Member	Sell
16:09:33	R2037	On 02/02/2017			Bond Future	1	385,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>13</b>	<b>838,800,000</b>	<b>0.00</b>	
11:30:29	R204	On 02/02/2017			Bond Future	1	5,100,000	0.00 Client	Sell
11:30:29	R204	On 02/02/2017			Bond Future	1	5,100,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>10,200,000</b>	<b>0.00</b>	
9:56:47	R210	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Buy
9:56:47	R210	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Buy
9:56:47	R210	On 02/02/2017			Bond Future	1	1,800,000	0.00 Client	Sell
9:56:47	R210	On 02/02/2017			Bond Future	1	1,800,000	0.00 Client	Sell
14:57:31	R210	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Buy
14:57:31	R210	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Sell
<b>Total for R210 Bond Future</b>						<b>6</b>	<b>14,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>86</b>	<b>935,000,000</b>	<b>0.00</b>	