



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 22/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:05	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Sell
10:06:05	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
10:06:05	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
10:27:07	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Client	Sell
10:27:07	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
11:08:02	R186	On 02/02/2017		Bond Future	1	22,000,000	0.00 Member	Sell
11:08:02	R186	On 02/02/2017		Bond Future	1	22,000,000	0.00 Member	Buy
11:32:15	R186	On 02/02/2017		Bond Future	1	3,000,000	0.00 Member	Sell
11:32:15	R186	On 02/02/2017		Bond Future	1	22,000,000	0.00 Member	Buy
11:43:47	R186	On 02/02/2017		Bond Future	1	3,000,000	0.00 Member	Buy
11:43:47	R186	On 02/02/2017		Bond Future	1	19,000,000	0.00 Client	Sell
11:43:47	R186	On 02/02/2017		Bond Future	1	19,000,000	0.00 Member	Buy
11:43:47	R186	On 02/02/2017		Bond Future	1	3,000,000	0.00 Client	Sell
11:43:47	R186	On 02/02/2017		Bond Future	1	19,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						14	172,000,000	0.00	
9:58:11	R2030	On 02/02/2017			Bond Future	1	300,000,000	0.00 Member	Buy
9:58:11	R2030	On 02/02/2017			Bond Future	1	300,000,000	0.00 Member	Sell
12:06:12	R2030	On 02/02/2017			Bond Future	1	190,000,000	0.00 Member	Buy
12:06:12	R2030	On 02/02/2017			Bond Future	1	190,000,000	0.00 Member	Sell
12:50:23	R2030	On 02/02/2017			Bond Future	1	300,000,000	0.00 Member	Buy
12:50:23	R2030	On 02/02/2017			Bond Future	1	300,000,000	0.00 Client	Sell
12:53:32	R2030	On 02/02/2017			Bond Future	1	190,000,000	0.00 Client	Sell
12:53:32	R2030	On 02/02/2017			Bond Future	1	190,000,000	0.00 Member	Buy
16:04:37	R2030	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Buy
16:04:37	R2030	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
16:21:50	R2030	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
16:21:50	R2030	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R2030 Bond Future						12	1,965,600,000	0.00	
12:54:29	R207	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:54:29	R207	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:59:13	R207	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Sell
12:59:13	R207	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
13:57:35	R207	On 02/02/2017			Bond Future	1	4,500,000	0.00 Member	Buy
13:57:35	R207	On 02/02/2017			Bond Future	1	4,500,000	0.00 Member	Sell
15:30:23	R207	On 02/02/2017			Bond Future	1	4,500,000	0.00 Client	Sell
15:30:23	R207	On 02/02/2017			Bond Future	1	4,500,000	0.00 Member	Buy
17:17:11	R207	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:17:11	R207	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:36:13	R207	On 02/02/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:36:13	R207	On 02/02/2017			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R207 Bond Future						12	32,400,000	0.00	
Grand Total for all Instruments						38	2,170,000,000	0.00	