



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 16/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:16:17	IGOV	On 04/05/2017		Index Future	1	30,000	0.00 Member	Sell
14:16:17	IGOV	On 04/05/2017		Index Future	1	30,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>	
9:36:09	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Buy
9:36:09	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Client	Sell
10:00:07	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Client	Sell
10:00:07	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Member	Buy
11:15:00	R186	On 04/05/2017		Bond Future	1	1,000,000	0.00 Member	Buy
11:15:00	R186	On 04/05/2017		Bond Future	1	1,000,000	0.00 Client	Sell
13:27:51	R186	On 04/05/2017		Bond Future	1	3,000,000	0.00 Client	Buy
13:27:51	R186	On 04/05/2017		Bond Future	1	3,000,000	0.00 Member	Sell
15:07:51	R186	On 04/05/2017		Bond Future	1	28,500,000	0.00 Member	Sell
15:07:51	R186	On 04/05/2017		Bond Future	1	28,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:28	R186	On 04/05/2017			Bond Future	1	28,500,000	0.00 Member	Buy
15:14:28	R186	On 04/05/2017			Bond Future	1	28,500,000	0.00 Client	Sell
15:49:34	R186	On 04/05/2017			Bond Future	1	3,200,000	0.00 Member	Sell
15:49:34	R186	On 04/05/2017			Bond Future	1	6,200,000	0.00 Member	Buy
17:25:52	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Client	Sell
17:25:52	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Sell
17:25:52	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
17:25:52	R186	On 04/05/2017			Bond Future	1	3,200,000	0.00 Member	Buy
17:25:52	R186	On 04/05/2017			Bond Future	1	3,200,000	0.00 Client	Sell
17:25:52	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
17:25:52	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Buy
17:25:52	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
17:25:52	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:25:52	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
17:25:52	R186	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>25</b>	<b>171,800,000</b>	<b>0.00</b>	
11:13:25	R204	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
11:13:25	R204	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Sell
12:22:32	R204	On 04/05/2017			Bond Future	1	17,000,000	0.00 Client	Buy
12:22:32	R204	On 04/05/2017			Bond Future	1	17,000,000	0.00 Member	Sell
12:53:42	R204	On 04/05/2017			Bond Future	1	1,100,000	0.00 Client	Sell
12:53:42	R204	On 04/05/2017			Bond Future	1	1,100,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>6</b>	<b>38,400,000</b>	<b>0.00</b>	
11:15:30	R2048	On 04/05/2017			Bond Future	1	209,000,000	0.00 Member	Sell
11:15:30	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
11:31:18	R2048	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
11:31:18	R2048	On 04/05/2017			Bond Future	1	200,000,000	0.00 Client	Buy
11:31:18	R2048	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Buy
11:31:18	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
11:31:18	R2048	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Sell
11:31:18	R2048	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:31:18	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Buy
11:31:18	R2048	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
12:38:29	R2048	On 04/05/2017			Bond Future	1	174,000,000	0.00 Member	Sell
12:38:29	R2048	On 04/05/2017			Bond Future	1	480,500,000	0.00 Member	Buy
12:52:06	R2048	On 04/05/2017			Bond Future	1	174,000,000	0.00 Member	Buy
12:52:06	R2048	On 04/05/2017			Bond Future	1	174,000,000	0.00 Client	Sell
12:52:06	R2048	On 04/05/2017			Bond Future	1	306,500,000	0.00 Member	Buy
12:52:06	R2048	On 04/05/2017			Bond Future	1	306,500,000	0.00 Client	Sell
12:52:06	R2048	On 04/05/2017			Bond Future	1	306,500,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>17</b>	<b>2,758,000,000</b>	<b>0.00</b>	
10:33:46	R207	On 04/05/2017			Bond Future	1	225,900,000	0.00 Member	Buy
10:33:46	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	68,000,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	34,400,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	12,600,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	8,800,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	28,000,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	2,400,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	8,100,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	68,000,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	12,600,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	4,700,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	68,000,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	34,400,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	8,800,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	34,400,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	4,700,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	25,000,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	8,800,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	28,000,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	12,600,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	4,700,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
11:11:45	R207	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	12,000,000	0.00 Client	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
11:11:45	R207	On 04/05/2017			Bond Future	1	28,000,000	0.00 Member	Buy
<b>Total for R207 Bond Future</b>						<b>55</b>	<b>903,600,000</b>	<b>0.00</b>	
10:17:10	R208	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
10:17:10	R208	On 04/05/2017			Bond Future	1	426,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	2,800,000	0.00 Client	Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	46,000,000	0.00 Client	Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	248,000,000	0.00 Client	Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	14,100,000	0.00 Member	Buy
11:16:40	R208	On 04/05/2017			Bond Future	1	248,000,000	0.00 Member	Buy
11:16:40	R208	On 04/05/2017			Bond Future	1	248,000,000	0.00 Member	Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	112,600,000	0.00 Member	Buy
11:16:40	R208	On 04/05/2017			Bond Future	1	112,600,000	0.00 Member	Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	46,000,000	0.00 Member	Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	14,100,000	0.00 Member	Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	2,800,000	0.00 Member	Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	46,000,000	0.00 Member	Buy
11:16:40	R208	On 04/05/2017			Bond Future	1	14,100,000	0.00 Client	Sell
11:16:40	R208	On 04/05/2017			Bond Future	1	2,800,000	0.00 Member	Buy
11:16:40	R208	On 04/05/2017			Bond Future	1	112,600,000	0.00 Client	Sell
11:16:41	R208	On 04/05/2017			Bond Future	1	2,700,000	0.00 Member	Buy
11:16:41	R208	On 04/05/2017			Bond Future	1	2,700,000	0.00 Client	Sell
11:16:41	R208	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Sell
11:16:41	R208	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Buy
11:16:41	R208	On 04/05/2017			Bond Future	1	2,700,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>22</b>	<b>1,707,200,000</b>	<b>0.00</b>	
15:07:51	R209	On 04/05/2017			Bond Future	1	45,000,000	0.00 Member	Sell
15:07:51	R209	On 04/05/2017			Bond Future	1	45,000,000	0.00 Member	Buy
15:14:19	R209	On 04/05/2017			Bond Future	1	45,000,000	0.00 Member	Buy
15:14:19	R209	On 04/05/2017			Bond Future	1	45,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>180,000,000</b>	<b>0.00</b>	
11:37:42	R212	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
11:37:42	R212	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
11:56:28	R212	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Sell
11:56:28	R212	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R212 Bond Future				4	20,000,000		0.00
	Grand Total for all Instruments				135	5,779,060,000		0.00