



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 16/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:37	IGOV	On 02/02/2017		Index Future	1	50,000	0.00 Client	Buy
15:45:37	IGOV	On 02/02/2017		Index Future	1	50,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>100,000</b>	<b>0.00</b>	
7:54:11	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
7:54:11	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
9:08:45	R186	On 02/02/2017		Bond Future	1	11,100,000	0.00 Member	Buy
9:08:45	R186	On 02/02/2017		Bond Future	1	11,600,000	0.00 Member	Sell
9:41:59	R186	On 02/02/2017		Bond Future	1	11,100,000	0.00 Client	Buy
9:41:59	R186	On 02/02/2017		Bond Future	1	11,100,000	0.00 Member	Sell
9:41:59	R186	On 02/02/2017		Bond Future	1	100,000	0.00 Member	Buy
9:41:59	R186	On 02/02/2017		Bond Future	1	400,000	0.00 Member	Buy
9:41:59	R186	On 02/02/2017		Bond Future	1	400,000	0.00 Client	Buy
9:41:59	R186	On 02/02/2017		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:41:59	R186	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
9:41:59	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
12:39:12	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
12:39:12	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
12:39:12	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Sell
12:39:12	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
13:50:52	R186	On 02/02/2017			Bond Future	1	39,900,000	0.00 Member	Buy
13:50:52	R186	On 02/02/2017			Bond Future	1	39,900,000	0.00 Member	Sell
14:16:52	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
14:16:52	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:57:48	R186	On 02/02/2017			Bond Future	1	39,900,000	0.00 Member	Sell
14:57:48	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Buy
15:15:14	R186	On 02/02/2017			Bond Future	1	7,400,000	0.00 Member	Sell
15:15:14	R186	On 02/02/2017			Bond Future	1	31,800,000	0.00 Client	Buy
15:15:14	R186	On 02/02/2017			Bond Future	1	31,800,000	0.00 Member	Buy
15:15:14	R186	On 02/02/2017			Bond Future	1	7,400,000	0.00 Member	Buy
15:15:14	R186	On 02/02/2017			Bond Future	1	7,400,000	0.00 Client	Buy
15:15:14	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Member	Sell
15:15:14	R186	On 02/02/2017			Bond Future	1	700,000	0.00 Client	Buy
15:15:14	R186	On 02/02/2017			Bond Future	1	31,800,000	0.00 Member	Sell
16:07:55	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
16:07:55	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
16:12:20	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
16:12:20	R186	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>34</b>	<b>316,200,000</b>	<b>0.00</b>	
11:05:08	R2023	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
11:05:08	R2023	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>0.00</b>	
11:05:08	R2037	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Buy
11:05:08	R2037	On 02/02/2017			Bond Future	1	19,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>38,000,000</b>	<b>0.00</b>	
9:11:16	R2048	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Buy
9:11:16	R2048	On 02/02/2017			Bond Future	1	22,000,000	0.00 Member	Buy
9:11:16	R2048	On 02/02/2017			Bond Future	1	205,600,000	0.00 Member	Sell
9:11:16	R2048	On 02/02/2017			Bond Future	1	22,000,000	0.00 Member	Sell
9:25:24	R2048	On 02/02/2017			Bond Future	1	22,000,000	0.00 Client	Buy
9:25:24	R2048	On 02/02/2017			Bond Future	1	22,000,000	0.00 Member	Sell
9:33:12	R2048	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	7,200,000	0.00 Member	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	100,000,000	0.00 Client	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Sell
9:33:12	R2048	On 02/02/2017			Bond Future	1	7,200,000	0.00 Client	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	28,800,000	0.00 Member	Sell
9:33:12	R2048	On 02/02/2017			Bond Future	1	4,900,000	0.00 Client	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	4,900,000	0.00 Member	Sell
9:33:12	R2048	On 02/02/2017			Bond Future	1	38,400,000	0.00 Member	Sell
9:33:12	R2048	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Sell
9:33:12	R2048	On 02/02/2017			Bond Future	1	23,500,000	0.00 Client	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	28,800,000	0.00 Client	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	2,800,000	0.00 Client	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	7,200,000	0.00 Member	Sell
9:33:12	R2048	On 02/02/2017			Bond Future	1	4,900,000	0.00 Member	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	38,400,000	0.00 Member	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	28,800,000	0.00 Member	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	23,500,000	0.00 Member	Sell
9:33:12	R2048	On 02/02/2017			Bond Future	1	23,500,000	0.00 Member	Buy
9:33:12	R2048	On 02/02/2017			Bond Future	1	38,400,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>26</b>	<b>910,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>66</b>	<b>1,266,700,000</b>	<b>0.00</b>	