



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 14/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:20:29	ILBI	On 02/02/2017		Index Future	1	20,000	0.00 Client	Sell
9:20:29	ILBI	On 02/02/2017		Index Future	1	20,000	0.00 Member	Buy
10:38:43	ILBI	On 02/02/2017		Index Future	1	20,000	0.00 Member	Sell
10:38:43	ILBI	On 02/02/2017		Index Future	1	20,000	0.00 Client	Buy
Total for ILBI Index Future					4	80,000	0.00	
8:06:37	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
8:06:37	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Buy
10:22:03	R186	On 02/02/2017		Bond Future	1	7,100,000	0.00 Member	Buy
10:22:03	R186	On 02/02/2017		Bond Future	1	3,300,000	0.00 Member	Sell
10:24:03	R186	On 02/02/2017		Bond Future	1	1,200,000	0.00 Client	Sell
10:24:03	R186	On 02/02/2017		Bond Future	1	2,600,000	0.00 Member	Buy
10:24:03	R186	On 02/02/2017		Bond Future	1	2,600,000	0.00 Client	Sell
10:24:03	R186	On 02/02/2017		Bond Future	1	2,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:24:03	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
10:24:03	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
10:24:26	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Member	Buy
10:24:26	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Client	Sell
12:14:24	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
12:14:24	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
15:42:19	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Sell
15:42:19	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
17:11:30	R186	On 02/02/2017			Bond Future	1	35,000,000	0.00 Member	Sell
17:11:30	R186	On 02/02/2017			Bond Future	1	35,000,000	0.00 Member	Buy
17:15:21	R186	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Sell
17:15:21	R186	On 02/02/2017			Bond Future	1	35,000,000	0.00 Member	Buy
17:21:02	R186	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Buy
17:21:02	R186	On 02/02/2017			Bond Future	1	4,000,000	0.00 Member	Sell
17:21:02	R186	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Buy
17:21:02	R186	On 02/02/2017			Bond Future	1	4,000,000	0.00 Member	Buy
17:21:02	R186	On 02/02/2017			Bond Future	1	4,000,000	0.00 Client	Sell
17:21:02	R186	On 02/02/2017			Bond Future	1	9,000,000	0.00 Client	Sell
17:21:02	R186	On 02/02/2017			Bond Future	1	19,000,000	0.00 Client	Sell
17:21:02	R186	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Sell
17:21:02	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:21:02	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:21:02	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R186 Bond Future						31	263,400,000	0.00	
11:23:02	R202	On 02/02/2017			Bond Future	1	15,300,000	0.00 Member	Buy
11:23:02	R202	On 02/02/2017			Bond Future	1	15,300,000	0.00 Client	Sell
Total for R202 Bond Future						2	30,600,000	0.00	
15:29:34	R2030	On 02/02/2017			Bond Future	1	90,000,000	0.00 Member	Buy
15:29:34	R2030	On 02/02/2017			Bond Future	1	10,900,000	0.00 Member	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	7,800,000	0.00 Member	Buy
15:39:58	R2030	On 02/02/2017			Bond Future	1	7,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	3,400,000	0.00 Member	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	7,800,000	0.00 Client	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	10,100,000	0.00 Member	Buy
15:39:58	R2030	On 02/02/2017			Bond Future	1	3,400,000	0.00 Client	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	26,800,000	0.00 Member	Buy
15:39:58	R2030	On 02/02/2017			Bond Future	1	3,400,000	0.00 Member	Buy
15:39:58	R2030	On 02/02/2017			Bond Future	1	10,100,000	0.00 Client	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	18,600,000	0.00 Member	Buy
15:39:58	R2030	On 02/02/2017			Bond Future	1	12,400,000	0.00 Client	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	18,600,000	0.00 Client	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	10,100,000	0.00 Member	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	18,600,000	0.00 Member	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	26,800,000	0.00 Member	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	12,400,000	0.00 Member	Buy
15:39:58	R2030	On 02/02/2017			Bond Future	1	12,400,000	0.00 Member	Sell
15:39:58	R2030	On 02/02/2017			Bond Future	1	26,800,000	0.00 Client	Sell
15:39:59	R2030	On 02/02/2017			Bond Future	1	10,900,000	0.00 Member	Buy
15:39:59	R2030	On 02/02/2017			Bond Future	1	10,900,000	0.00 Client	Sell
Total for R2030 Bond Future						22	360,000,000	0.00	
14:50:55	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Sell
14:51:43	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Buy
14:54:20	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Buy
14:54:20	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Sell
15:06:34	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Sell
15:06:34	R2048	On 02/02/2017			Bond Future	1	587,000,000	0.00 Member	Buy
Total for R2048 Bond Future						6	3,522,000,000	0.00	
9:23:49	R208	On 02/02/2017			Bond Future	1	100,000,000	0.00 Member	Buy
9:23:49	R208	On 02/02/2017			Bond Future	1	27,700,000	0.00 Member	Sell
9:28:43	R208	On 02/02/2017			Bond Future	1	31,300,000	0.00 Member	Sell
9:28:43	R208	On 02/02/2017			Bond Future	1	41,000,000	0.00 Member	Sell
9:28:43	R208	On 02/02/2017			Bond Future	1	41,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:28:43	R208	On 02/02/2017			Bond Future	1	31,300,000	0.00 Member	Buy
9:28:43	R208	On 02/02/2017			Bond Future	1	41,000,000	0.00 Member	Buy
9:28:43	R208	On 02/02/2017			Bond Future	1	31,300,000	0.00 Client	Sell
9:28:44	R208	On 02/02/2017			Bond Future	1	27,700,000	0.00 Client	Sell
9:28:44	R208	On 02/02/2017			Bond Future	1	27,700,000	0.00 Member	Buy
15:42:35	R208	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Buy
15:42:35	R208	On 02/02/2017			Bond Future	1	55,400,000	0.00 Member	Sell
15:57:24	R208	On 02/02/2017			Bond Future	1	82,000,000	0.00 Client	Sell
15:57:24	R208	On 02/02/2017			Bond Future	1	55,400,000	0.00 Client	Sell
15:57:24	R208	On 02/02/2017			Bond Future	1	62,600,000	0.00 Member	Sell
15:57:24	R208	On 02/02/2017			Bond Future	1	82,000,000	0.00 Member	Sell
15:57:24	R208	On 02/02/2017			Bond Future	1	55,400,000	0.00 Member	Buy
15:57:24	R208	On 02/02/2017			Bond Future	1	62,600,000	0.00 Member	Buy
15:57:24	R208	On 02/02/2017			Bond Future	1	62,600,000	0.00 Client	Sell
15:57:24	R208	On 02/02/2017			Bond Future	1	82,000,000	0.00 Member	Buy
17:07:11	R208	On 02/02/2017			Bond Future	1	147,200,000	0.00 Member	Buy
17:07:11	R208	On 02/02/2017			Bond Future	1	40,700,000	0.00 Member	Sell
17:16:46	R208	On 02/02/2017			Bond Future	1	46,100,000	0.00 Member	Sell
17:16:46	R208	On 02/02/2017			Bond Future	1	60,400,000	0.00 Member	Sell
17:16:46	R208	On 02/02/2017			Bond Future	1	46,100,000	0.00 Member	Buy
17:16:46	R208	On 02/02/2017			Bond Future	1	40,700,000	0.00 Member	Buy
17:16:46	R208	On 02/02/2017			Bond Future	1	40,700,000	0.00 Client	Sell
17:16:46	R208	On 02/02/2017			Bond Future	1	60,400,000	0.00 Client	Sell
17:16:46	R208	On 02/02/2017			Bond Future	1	60,400,000	0.00 Member	Buy
17:16:46	R208	On 02/02/2017			Bond Future	1	46,100,000	0.00 Client	Sell
Total for R208 Bond Future						30	1,788,800,000	0.00	
10:23:38	R209	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
10:23:38	R209	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R209 Bond Future						2	4,000,000	0.00	
Grand Total for all Instruments						97	5,968,880,000	0.00	