



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 19/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:58:36	GOVI	On 02/02/2017		GOVI	1	30,000	0.00 Client	Sell
10:58:36	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Buy
11:03:16	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Buy
11:03:16	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
11:03:16	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Member	Sell
11:03:37	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Member	Sell
11:03:37	GOVI	On 02/02/2017		GOVI	1	20,000	0.00 Client	Buy
11:10:52	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
11:10:52	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					9	140,000	0.00	
12:02:37	I2033	On 02/02/2017		Bond Future	1	100,000	0.00 Client	Buy
12:02:37	I2033	On 02/02/2017		Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2033 Bond Future						2	200,000	0.00	
11:41:39	I2038	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Buy
11:41:39	I2038	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Sell
11:41:39	I2038	On 02/02/2017			Bond Future	1	77,900,000	0.00 Member	Buy
11:41:39	I2038	On 02/02/2017			Bond Future	1	77,900,000	0.00 Member	Sell
11:41:39	I2038	On 02/02/2017			Bond Future	1	77,900,000	0.00 Member	Buy
11:41:39	I2038	On 02/02/2017			Bond Future	1	77,900,000	0.00 Member	Sell
11:41:39	I2038	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Sell
11:41:39	I2038	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Buy
Total for I2038 Bond Future						8	322,000,000	0.00	
11:41:39	I2046	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Buy
11:41:39	I2046	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Sell
11:41:39	I2046	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Buy
11:41:39	I2046	On 02/02/2017			Bond Future	1	17,000,000	0.00 Member	Sell
Total for I2046 Bond Future						4	68,000,000	0.00	
11:41:39	I2050	On 02/02/2017			Bond Future	1	10,700,000	0.00 Member	Sell
11:41:39	I2050	On 02/02/2017			Bond Future	1	10,700,000	0.00 Member	Buy
11:41:39	I2050	On 02/02/2017			Bond Future	1	10,700,000	0.00 Member	Buy
11:41:39	I2050	On 02/02/2017			Bond Future	1	10,700,000	0.00 Member	Sell
Total for I2050 Bond Future						4	42,800,000	0.00	
11:41:39	IGOV	On 04/05/2017			Index Future	1	40,000	0.00 Member	Buy
11:41:39	IGOV	On 04/05/2017			Index Future	1	40,000	0.00 Member	Sell
11:41:39	IGOV	On 04/05/2017			Index Future	1	40,000	0.00 Member	Sell
11:41:39	IGOV	On 04/05/2017			Index Future	1	40,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for IGOV Index Future						4	160,000	0.00	
8:50:09	R186	On 02/02/2017			Bond Future	1	4,900,000	0.00 Member	Sell
8:50:09	R186	On 02/02/2017			Bond Future	1	80,400,000	0.00 Member	Buy
9:13:52	R186	On 02/02/2017			Bond Future	1	13,300,000	0.00 Member	Buy
9:13:52	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Member	Sell
9:13:52	R186	On 02/02/2017			Bond Future	1	13,300,000	0.00 Member	Sell
9:13:52	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
9:13:52	R186	On 02/02/2017			Bond Future	1	13,300,000	0.00 Client	Sell
9:13:52	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
9:13:52	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Client	Sell
9:13:52	R186	On 02/02/2017			Bond Future	1	3,300,000	0.00 Member	Buy
9:13:52	R186	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
9:13:53	R186	On 02/02/2017			Bond Future	1	1,100,000	0.00 Member	Sell
9:13:53	R186	On 02/02/2017			Bond Future	1	4,900,000	0.00 Member	Buy
9:13:53	R186	On 02/02/2017			Bond Future	1	4,900,000	0.00 Client	Sell
9:13:53	R186	On 02/02/2017			Bond Future	1	56,600,000	0.00 Client	Sell
9:13:53	R186	On 02/02/2017			Bond Future	1	56,600,000	0.00 Member	Sell
9:13:53	R186	On 02/02/2017			Bond Future	1	56,600,000	0.00 Member	Buy
9:13:53	R186	On 02/02/2017			Bond Future	1	1,100,000	0.00 Client	Sell
9:13:53	R186	On 02/02/2017			Bond Future	1	1,100,000	0.00 Member	Buy
10:51:42	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
10:51:42	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
10:55:57	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Sell
10:55:57	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
Total for R186 Bond Future						23	323,600,000	0.00	
8:45:31	R2023	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Buy
8:45:31	R2023	On 02/02/2017			Bond Future	1	16,800,000	0.00 Member	Sell
8:45:31	R2023	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Sell
8:45:31	R2023	On 02/02/2017			Bond Future	1	16,800,000	0.00 Member	Buy
9:11:22	R2023	On 02/02/2017			Bond Future	1	16,800,000	0.00 Client	Sell
9:11:22	R2023	On 02/02/2017			Bond Future	1	16,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:11:42	R2023	On 02/02/2017			Bond Future	1	9,000,000	0.00 Client	Buy
9:11:42	R2023	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Sell
Total for R2023 Bond Future						8	103,200,000	0.00	
8:50:09	R203	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
8:50:09	R203	On 02/02/2017			Bond Future	1	99,000,000	0.00 Member	Buy
9:12:35	R203	On 02/02/2017			Bond Future	1	23,500,000	0.00 Client	Sell
9:12:35	R203	On 02/02/2017			Bond Future	1	55,500,000	0.00 Member	Sell
9:12:35	R203	On 02/02/2017			Bond Future	1	23,500,000	0.00 Member	Sell
9:12:35	R203	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
9:12:35	R203	On 02/02/2017			Bond Future	1	55,500,000	0.00 Member	Buy
9:12:35	R203	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Sell
9:12:35	R203	On 02/02/2017			Bond Future	1	23,500,000	0.00 Member	Buy
9:12:35	R203	On 02/02/2017			Bond Future	1	55,500,000	0.00 Client	Sell
Total for R203 Bond Future						10	396,000,000	0.00	
8:50:09	R2032	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Sell
8:50:09	R2032	On 02/02/2017			Bond Future	1	22,300,000	0.00 Member	Buy
9:06:55	R2032	On 02/02/2017			Bond Future	1	9,000,000	0.00 Client	Sell
9:06:55	R2032	On 02/02/2017			Bond Future	1	13,300,000	0.00 Client	Sell
9:06:55	R2032	On 02/02/2017			Bond Future	1	13,300,000	0.00 Member	Buy
9:06:55	R2032	On 02/02/2017			Bond Future	1	13,300,000	0.00 Member	Sell
9:06:55	R2032	On 02/02/2017			Bond Future	1	9,000,000	0.00 Member	Buy
Total for R2032 Bond Future						7	89,200,000	0.00	
8:45:31	R204	On 02/02/2017			Bond Future	1	46,000,000	0.00 Member	Buy
8:45:31	R204	On 02/02/2017			Bond Future	1	154,000,000	0.00 Member	Sell
9:10:43	R204	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
9:10:43	R204	On 02/02/2017			Bond Future	1	46,000,000	0.00 Member	Sell
9:10:43	R204	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
9:10:43	R204	On 02/02/2017			Bond Future	1	107,600,000	0.00 Member	Buy
9:10:43	R204	On 02/02/2017			Bond Future	1	46,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:10:43	R204	On 02/02/2017			Bond Future	1	400,000	0.00 Client	Buy
9:10:43	R204	On 02/02/2017			Bond Future	1	107,600,000	0.00 Member	Sell
9:10:43	R204	On 02/02/2017			Bond Future	1	107,600,000	0.00 Client	Buy
Total for R204 Bond Future						10	616,000,000	0.00	
8:45:31	R2044	On 02/02/2017			Bond Future	1	37,300,000	0.00 Member	Sell
8:45:31	R2044	On 02/02/2017			Bond Future	1	56,900,000	0.00 Member	Buy
9:08:45	R2044	On 02/02/2017			Bond Future	1	19,600,000	0.00 Member	Buy
9:08:45	R2044	On 02/02/2017			Bond Future	1	37,300,000	0.00 Client	Sell
9:08:45	R2044	On 02/02/2017			Bond Future	1	19,600,000	0.00 Client	Sell
9:08:45	R2044	On 02/02/2017			Bond Future	1	19,600,000	0.00 Member	Sell
9:08:45	R2044	On 02/02/2017			Bond Future	1	37,300,000	0.00 Member	Buy
Total for R2044 Bond Future						7	227,600,000	0.00	
8:50:09	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
8:50:09	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
9:06:21	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
9:06:21	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R2048 Bond Future						4	20,000,000	0.00	
8:45:31	R208	On 02/02/2017			Bond Future	1	21,300,000	0.00 Member	Buy
8:45:31	R208	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
8:45:31	R208	On 02/02/2017			Bond Future	1	21,300,000	0.00 Member	Sell
8:45:31	R208	On 02/02/2017			Bond Future	1	9,700,000	0.00 Member	Buy
9:09:35	R208	On 02/02/2017			Bond Future	1	4,100,000	0.00 Client	Sell
9:09:35	R208	On 02/02/2017			Bond Future	1	3,900,000	0.00 Member	Buy
9:09:35	R208	On 02/02/2017			Bond Future	1	500,000	0.00 Client	Sell
9:09:35	R208	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
9:09:35	R208	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
9:09:35	R208	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
9:09:35	R208	On 02/02/2017			Bond Future	1	4,100,000	0.00 Member	Sell
9:09:35	R208	On 02/02/2017			Bond Future	1	3,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:09:35	R208	On 02/02/2017			Bond Future	1	4,100,000	0.00 Member	Buy
9:09:35	R208	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Sell
9:09:35	R208	On 02/02/2017			Bond Future	1	3,900,000	0.00 Member	Sell
9:09:55	R208	On 02/02/2017			Bond Future	1	21,300,000	0.00 Client	Buy
9:09:55	R208	On 02/02/2017			Bond Future	1	21,300,000	0.00 Member	Sell
Total for R208 Bond Future						17	124,000,000	0.00	
8:50:09	R209	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Buy
8:50:09	R209	On 02/02/2017			Bond Future	1	6,000,000	0.00 Member	Sell
9:08:12	R209	On 02/02/2017			Bond Future	1	400,000	0.00 Client	Buy
9:08:12	R209	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Sell
9:08:12	R209	On 02/02/2017			Bond Future	1	3,100,000	0.00 Client	Buy
9:08:12	R209	On 02/02/2017			Bond Future	1	400,000	0.00 Client	Buy
9:08:12	R209	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
9:08:12	R209	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
9:08:12	R209	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
9:08:12	R209	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Buy
9:08:12	R209	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
9:08:12	R209	On 02/02/2017			Bond Future	1	400,000	0.00 Client	Buy
9:08:12	R209	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
9:08:12	R209	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
9:08:13	R209	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Buy
9:08:13	R209	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
9:08:13	R209	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
9:08:13	R209	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Buy
9:08:13	R209	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R209 Bond Future						19	24,000,000	0.00	
Grand Total for all Instruments						136	2,356,900,000	0.00	