



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 13/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:58:53	R186	On 04/05/2017		Bond Future	1	37,100,000	0.00 Client	Sell
9:58:53	R186	On 04/05/2017		Bond Future	1	37,100,000	0.00 Member	Buy
14:22:54	R186	On 04/05/2017		Bond Future	1	98,900,000	0.00 Member	Sell
14:22:54	R186	On 04/05/2017		Bond Future	1	3,600,000	0.00 Member	Buy
16:02:41	R186	On 04/05/2017		Bond Future	1	3,700,000	0.00 Member	Sell
16:02:41	R186	On 04/05/2017		Bond Future	1	60,600,000	0.00 Client	Buy
16:02:41	R186	On 04/05/2017		Bond Future	1	4,000,000	0.00 Member	Sell
16:02:41	R186	On 04/05/2017		Bond Future	1	4,000,000	0.00 Client	Buy
16:02:41	R186	On 04/05/2017		Bond Future	1	27,000,000	0.00 Member	Sell
16:02:41	R186	On 04/05/2017		Bond Future	1	4,000,000	0.00 Member	Buy
16:02:41	R186	On 04/05/2017		Bond Future	1	27,000,000	0.00 Member	Buy
16:02:41	R186	On 04/05/2017		Bond Future	1	3,700,000	0.00 Client	Buy
16:02:41	R186	On 04/05/2017		Bond Future	1	27,000,000	0.00 Client	Buy
16:02:41	R186	On 04/05/2017		Bond Future	1	3,600,000	0.00 Member	Sell
16:02:41	R186	On 04/05/2017		Bond Future	1	3,600,000	0.00 Client	Buy
16:02:41	R186	On 04/05/2017		Bond Future	1	60,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:02:41	R186	On 04/05/2017			Bond Future	1	60,600,000	0.00 Member	Buy
16:02:41	R186	On 04/05/2017			Bond Future	1	3,700,000	0.00 Member	Buy
Total for R186 Bond Future						18	469,800,000	0.00	
14:22:54	R2023	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
14:22:54	R2023	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
16:03:09	R2023	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:03:09	R2023	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2023 Bond Future						4	20,000,000	0.00	
9:58:53	R2030	On 04/05/2017			Bond Future	1	30,900,000	0.00 Client	Sell
9:58:53	R2030	On 04/05/2017			Bond Future	1	30,900,000	0.00 Member	Buy
Total for R2030 Bond Future						2	61,800,000	0.00	
10:38:01	R2037	On 04/05/2017			Bond Future	1	201,200,000	0.00 Member	Sell
10:38:01	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
10:48:50	R2037	On 04/05/2017			Bond Future	1	74,000,000	0.00 Member	Buy
10:48:50	R2037	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Buy
10:48:50	R2037	On 04/05/2017			Bond Future	1	30,000,000	0.00 Client	Buy
10:48:50	R2037	On 04/05/2017			Bond Future	1	74,000,000	0.00 Member	Sell
10:48:50	R2037	On 04/05/2017			Bond Future	1	30,000,000	0.00 Member	Sell
10:48:50	R2037	On 04/05/2017			Bond Future	1	26,000,000	0.00 Member	Sell
10:48:50	R2037	On 04/05/2017			Bond Future	1	14,000,000	0.00 Client	Buy
10:48:50	R2037	On 04/05/2017			Bond Future	1	26,000,000	0.00 Member	Buy
10:48:50	R2037	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Buy
10:48:50	R2037	On 04/05/2017			Bond Future	1	74,000,000	0.00 Client	Buy
10:48:50	R2037	On 04/05/2017			Bond Future	1	26,000,000	0.00 Client	Buy
10:48:50	R2037	On 04/05/2017			Bond Future	1	14,000,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	3,400,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	8,800,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	9,600,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	9,300,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	8,800,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	9,300,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	3,400,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	8,800,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	6,000,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	9,600,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	2,600,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	9,300,000	0.00 Member	Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	9,600,000	0.00 Client	Buy
10:48:51	R2037	On 04/05/2017			Bond Future	1	3,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:51	R2037	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
17:25:15	R2037	On 04/05/2017			Bond Future	1	4,500,000	0.00 Client	Buy
17:25:15	R2037	On 04/05/2017			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R2037 Bond Future						57	813,800,000	0.00	
17:03:32	R204	On 04/05/2017			Bond Future	1	9,000,000	0.00 Member	Sell
17:03:32	R204	On 04/05/2017			Bond Future	1	9,000,000	0.00 Client	Buy
Total for R204 Bond Future						2	18,000,000	0.00	
10:15:31	R2040	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Buy
10:15:31	R2040	On 04/05/2017			Bond Future	1	13,500,000	0.00 Member	Sell
10:23:22	R2040	On 04/05/2017			Bond Future	1	8,900,000	0.00 Member	Sell
10:23:22	R2040	On 04/05/2017			Bond Future	1	8,900,000	0.00 Member	Buy
10:23:22	R2040	On 04/05/2017			Bond Future	1	8,900,000	0.00 Client	Buy
10:23:23	R2040	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Sell
10:23:23	R2040	On 04/05/2017			Bond Future	1	3,400,000	0.00 Member	Sell
10:23:23	R2040	On 04/05/2017			Bond Future	1	3,400,000	0.00 Member	Buy
10:23:23	R2040	On 04/05/2017			Bond Future	1	3,400,000	0.00 Client	Buy
10:23:23	R2040	On 04/05/2017			Bond Future	1	1,200,000	0.00 Client	Buy
14:22:54	R2040	On 04/05/2017			Bond Future	1	15,500,000	0.00 Member	Sell
14:22:54	R2040	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
16:01:32	R2040	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Buy
16:01:32	R2040	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
16:01:32	R2040	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Buy
16:01:33	R2040	On 04/05/2017			Bond Future	1	9,000,000	0.00 Client	Buy
16:01:33	R2040	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Buy
16:01:33	R2040	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
16:01:33	R2040	On 04/05/2017			Bond Future	1	4,100,000	0.00 Client	Buy
16:01:33	R2040	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:01:33	R2040	On 04/05/2017			Bond Future	1	4,100,000	0.00 Member	Sell
16:01:33	R2040	On 04/05/2017			Bond Future	1	9,000,000	0.00 Member	Sell
16:01:33	R2040	On 04/05/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:01:33	R2040	On 04/05/2017			Bond Future	1	4,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:33	R2040	On 04/05/2017			Bond Future	1	9,000,000	0.00 Member	Buy
16:01:33	R2040	On 04/05/2017			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2040 Bond Future						26	116,000,000	0.00	
17:25:15	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Buy
17:25:15	R2048	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2048 Bond Future						2	8,000,000	0.00	
9:58:53	R207	On 04/05/2017			Bond Future	1	34,900,000	0.00 Client	Sell
9:58:53	R207	On 04/05/2017			Bond Future	1	24,700,000	0.00 Client	Sell
9:58:53	R207	On 04/05/2017			Bond Future	1	34,900,000	0.00 Member	Buy
9:58:53	R207	On 04/05/2017			Bond Future	1	24,700,000	0.00 Member	Buy
Total for R207 Bond Future						4	119,200,000	0.00	
Grand Total for all Instruments						115	1,626,600,000	0.00	