



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 29/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:14:21	I2038	On 04/05/2017		Bond Future	1	1,300,000	0.00 Member	Buy
12:14:21	I2038	On 04/05/2017		Bond Future	1	4,300,000	0.00 Member	Sell
15:47:57	I2038	On 04/05/2017		Bond Future	1	1,300,000	0.00 Client	Buy
15:47:57	I2038	On 04/05/2017		Bond Future	1	1,300,000	0.00 Member	Sell
15:47:57	I2038	On 04/05/2017		Bond Future	1	3,000,000	0.00 Member	Buy
15:47:57	I2038	On 04/05/2017		Bond Future	1	3,000,000	0.00 Member	Sell
15:47:57	I2038	On 04/05/2017		Bond Future	1	3,000,000	0.00 Client	Buy
Total for I2038 Bond Future					7	17,200,000	0.00	
9:02:27	R186	On 04/05/2017		Bond Future	1	2,000,000	0.00 Member	Buy
9:02:27	R186	On 04/05/2017		Bond Future	1	3,000,000	0.00 Client	Sell
9:20:18	R186	On 04/05/2017		Bond Future	1	1,000,000	0.00 Member	Buy
9:28:50	R186	On 04/05/2017		Bond Future	1	600,000	0.00 Member	Buy
9:28:50	R186	On 04/05/2017		Bond Future	1	6,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:30:01	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
9:30:01	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Sell
9:38:42	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Client	Buy
9:38:42	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Client	Sell
9:38:42	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Sell
9:38:42	R186	On 04/05/2017			Bond Future	1	25,000,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	1,700,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	1,700,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	1,400,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Sell
11:56:46	R186	On 04/05/2017			Bond Future	1	600,000	0.00 Client	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	1,700,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	200,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Member	Buy
11:56:46	R186	On 04/05/2017			Bond Future	1	100,000	0.00 Client	Buy
12:24:15	R186	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Buy
12:24:15	R186	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Sell
12:30:25	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
12:30:25	R186	On 04/05/2017			Bond Future	1	200,000,000	0.00 Member	Sell
12:39:03	R186	On 04/05/2017			Bond Future	1	155,600,000	0.00 Member	Buy
12:39:03	R186	On 04/05/2017			Bond Future	1	157,400,000	0.00 Member	Sell
13:27:17	R186	On 04/05/2017			Bond Future	1	18,900,000	0.00 Member	Buy
13:27:17	R186	On 04/05/2017			Bond Future	1	25,700,000	0.00 Client	Buy
13:27:17	R186	On 04/05/2017			Bond Future	1	16,300,000	0.00 Member	Buy
13:27:17	R186	On 04/05/2017			Bond Future	1	11,300,000	0.00 Member	Buy
13:27:17	R186	On 04/05/2017			Bond Future	1	25,700,000	0.00 Member	Buy
13:27:17	R186	On 04/05/2017			Bond Future	1	66,400,000	0.00 Member	Buy
13:27:17	R186	On 04/05/2017			Bond Future	1	66,400,000	0.00 Member	Sell
13:27:17	R186	On 04/05/2017			Bond Future	1	18,900,000	0.00 Member	Sell
13:27:17	R186	On 04/05/2017			Bond Future	1	18,900,000	0.00 Client	Buy
13:27:17	R186	On 04/05/2017			Bond Future	1	16,300,000	0.00 Member	Sell
13:27:17	R186	On 04/05/2017			Bond Future	1	16,300,000	0.00 Client	Buy
13:27:17	R186	On 04/05/2017			Bond Future	1	11,300,000	0.00 Client	Buy
13:27:17	R186	On 04/05/2017			Bond Future	1	11,300,000	0.00 Member	Sell
13:27:17	R186	On 04/05/2017			Bond Future	1	25,700,000	0.00 Member	Sell
13:27:17	R186	On 04/05/2017			Bond Future	1	66,400,000	0.00 Client	Buy
13:27:18	R186	On 04/05/2017			Bond Future	1	30,700,000	0.00 Member	Sell
13:27:18	R186	On 04/05/2017			Bond Future	1	12,500,000	0.00 Member	Sell
13:27:18	R186	On 04/05/2017			Bond Future	1	30,700,000	0.00 Client	Buy
13:27:18	R186	On 04/05/2017			Bond Future	1	16,900,000	0.00 Client	Buy
13:27:18	R186	On 04/05/2017			Bond Future	1	16,900,000	0.00 Member	Sell
13:27:18	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
13:27:18	R186	On 04/05/2017			Bond Future	1	12,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:27:18	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
13:27:18	R186	On 04/05/2017			Bond Future	1	12,500,000	0.00 Member	Buy
13:27:18	R186	On 04/05/2017			Bond Future	1	16,900,000	0.00 Member	Buy
13:27:18	R186	On 04/05/2017			Bond Future	1	30,700,000	0.00 Member	Buy
15:33:08	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
15:33:08	R186	On 04/05/2017			Bond Future	1	107,900,000	0.00 Member	Sell
15:55:00	R186	On 04/05/2017			Bond Future	1	4,900,000	0.00 Member	Sell
15:55:00	R186	On 04/05/2017			Bond Future	1	4,900,000	0.00 Client	Buy
15:55:00	R186	On 04/05/2017			Bond Future	1	12,900,000	0.00 Member	Buy
15:55:00	R186	On 04/05/2017			Bond Future	1	29,700,000	0.00 Member	Buy
15:55:00	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Sell
15:55:00	R186	On 04/05/2017			Bond Future	1	57,900,000	0.00 Member	Buy
15:55:00	R186	On 04/05/2017			Bond Future	1	12,900,000	0.00 Member	Sell
15:55:00	R186	On 04/05/2017			Bond Future	1	12,900,000	0.00 Client	Buy
15:55:00	R186	On 04/05/2017			Bond Future	1	29,700,000	0.00 Member	Sell
15:55:00	R186	On 04/05/2017			Bond Future	1	4,900,000	0.00 Member	Buy
15:55:00	R186	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Buy
15:55:00	R186	On 04/05/2017			Bond Future	1	57,900,000	0.00 Member	Sell
15:55:00	R186	On 04/05/2017			Bond Future	1	29,700,000	0.00 Client	Buy
15:55:00	R186	On 04/05/2017			Bond Future	1	57,900,000	0.00 Client	Buy
15:59:59	R186	On 04/05/2017			Bond Future	1	155,600,000	0.00 Client	Buy
15:59:59	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:59:59	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Buy
15:59:59	R186	On 04/05/2017			Bond Future	1	155,600,000	0.00 Member	Sell
15:59:59	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
15:59:59	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Member	Sell
15:59:59	R186	On 04/05/2017			Bond Future	1	500,000	0.00 Client	Buy
15:59:59	R186	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R186 Bond Future						105	2,399,000,000	0.00	
15:33:08	R2023	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Buy
15:33:08	R2023	On 04/05/2017			Bond Future	1	22,400,000	0.00 Member	Sell
15:53:12	R2023	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Sell
15:53:12	R2023	On 04/05/2017			Bond Future	1	20,000,000	0.00 Client	Buy
15:53:12	R2023	On 04/05/2017			Bond Future	1	20,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:53:12	R2023	On 04/05/2017			Bond Future	1	2,400,000	0.00 Client	Buy
15:53:12	R2023	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
Total for R2023 Bond Future						7	89,600,000	0.00	
10:34:41	R2030	On 04/05/2017			Bond Future	1	18,400,000	0.00 Client	Sell
10:34:41	R2030	On 04/05/2017			Bond Future	1	18,400,000	0.00 Member	Buy
Total for R2030 Bond Future						2	36,800,000	0.00	
15:33:08	R204	On 04/05/2017			Bond Future	1	4,700,000	0.00 Member	Buy
15:33:08	R204	On 04/05/2017			Bond Future	1	140,000,000	0.00 Member	Sell
15:58:54	R204	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	7,900,000	0.00 Member	Sell
15:58:54	R204	On 04/05/2017			Bond Future	1	7,900,000	0.00 Client	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	4,700,000	0.00 Client	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	12,000,000	0.00 Client	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Sell
15:58:54	R204	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Sell
15:58:54	R204	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Sell
15:58:54	R204	On 04/05/2017			Bond Future	1	4,700,000	0.00 Member	Sell
15:58:54	R204	On 04/05/2017			Bond Future	1	2,400,000	0.00 Member	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	7,900,000	0.00 Member	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	97,000,000	0.00 Member	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	4,000,000	0.00 Member	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	12,000,000	0.00 Member	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	2,400,000	0.00 Client	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	4,000,000	0.00 Client	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:58:54	R204	On 04/05/2017			Bond Future	1	97,000,000	0.00 Client	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	97,000,000	0.00 Member	Sell
15:58:54	R204	On 04/05/2017			Bond Future	1	2,000,000	0.00 Client	Buy
15:58:54	R204	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R204 Bond Future						25	560,000,000	0.00	
12:29:48	R207	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Sell
12:29:48	R207	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Buy
13:18:44	R207	On 04/05/2017			Bond Future	1	1,600,000	0.00 Member	Sell
13:18:44	R207	On 04/05/2017			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R207 Bond Future						4	6,400,000	0.00	
10:34:41	R208	On 04/05/2017			Bond Future	1	86,200,000	0.00 Client	Sell
10:34:41	R208	On 04/05/2017			Bond Future	1	86,200,000	0.00 Member	Buy
Total for R208 Bond Future						2	172,400,000	0.00	
12:29:48	R209	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
12:29:48	R209	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Sell
13:19:22	R209	On 04/05/2017			Bond Future	1	800,000	0.00 Client	Sell
13:19:22	R209	On 04/05/2017			Bond Future	1	800,000	0.00 Member	Buy
Total for R209 Bond Future						4	3,200,000	0.00	
12:29:48	R214	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
12:29:48	R214	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
13:19:49	R214	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
13:19:49	R214	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Sell
15:33:08	R214	On 04/05/2017			Bond Future	1	35,000,000	0.00 Member	Buy
15:33:08	R214	On 04/05/2017			Bond Future	1	35,000,000	0.00 Member	Sell
15:53:41	R214	On 04/05/2017			Bond Future	1	35,000,000	0.00 Client	Buy
15:53:41	R214	On 04/05/2017			Bond Future	1	35,000,000	0.00 Member	Sell
Total for R214 Bond Future						8	145,200,000	0.00	
Grand Total for all Instruments						164	3,429,800,000	0.00	