



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 01/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:06	R186	On 02/11/2017		Bond Future	1	75,000,000	0.00 Member	Sell
11:58:06	R186	On 02/11/2017		Bond Future	1	75,000,000	0.00 Member	Buy
12:06:32	R186	On 02/11/2017		Bond Future	1	75,000,000	0.00 Member	Sell
12:06:32	R186	On 02/11/2017		Bond Future	1	75,000,000	0.00 Member	Buy
12:12:13	R186	On 02/11/2017		Bond Future	1	100,000	0.00 Member	Buy
12:12:13	R186	On 02/11/2017		Bond Future	1	5,000,000	0.00 Member	Sell
12:37:00	R186	On 02/11/2017		Bond Future	1	75,000,000	0.00 Member	Buy
12:37:00	R186	On 02/11/2017		Bond Future	1	75,000,000	0.00 Client	Sell
14:12:07	R186	On 02/11/2017		Bond Future	1	3,800,000	0.00 Member	Buy
14:12:07	R186	On 02/11/2017		Bond Future	1	3,800,000	0.00 Member	Sell
14:45:20	R186	On 02/11/2017		Bond Future	1	3,800,000	0.00 Member	Sell
14:45:20	R186	On 02/11/2017		Bond Future	1	3,800,000	0.00 Client	Buy
15:02:32	R186	On 02/11/2017		Bond Future	1	10,000,000	0.00 Member	Buy
15:02:32	R186	On 02/11/2017		Bond Future	1	10,000,000	0.00 Client	Sell
15:12:21	R186	On 02/11/2017		Bond Future	1	200,000	0.00 Member	Buy
15:12:21	R186	On 02/11/2017		Bond Future	1	20,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:49:43	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Client	Sell
15:49:43	R186	On 02/11/2017			Bond Future	1	2,500,000	0.00 Member	Buy
16:01:46	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
16:01:46	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
16:01:46	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
16:01:46	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
16:01:46	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
16:01:46	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
16:01:46	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Buy
16:01:46	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
16:01:46	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
16:01:46	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
16:01:46	R186	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
16:01:46	R186	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Member	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	300,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
16:01:47	R186	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
16:07:26	R186	On 02/11/2017			Bond Future	1	20,200,000	0.00 Client	Buy
16:07:26	R186	On 02/11/2017			Bond Future	1	20,200,000	0.00 Member	Buy
16:07:26	R186	On 02/11/2017			Bond Future	1	20,200,000	0.00 Member	Sell
16:07:26	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
16:07:26	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
16:07:26	R186	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
16:07:26	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
16:07:26	R186	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
16:09:36	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Sell
16:09:36	R186	On 02/11/2017			Bond Future	1	14,300,000	0.00 Member	Buy
16:25:21	R186	On 02/11/2017			Bond Future	1	300,000,000	0.00 Member	Buy
16:25:21	R186	On 02/11/2017			Bond Future	1	51,000,000	0.00 Member	Sell
16:34:02	R186	On 02/11/2017			Bond Future	1	249,000,000	0.00 Client	Sell
16:34:02	R186	On 02/11/2017			Bond Future	1	249,000,000	0.00 Member	Buy
16:34:02	R186	On 02/11/2017			Bond Future	1	51,000,000	0.00 Client	Sell
16:34:02	R186	On 02/11/2017			Bond Future	1	249,000,000	0.00 Member	Sell
16:34:02	R186	On 02/11/2017			Bond Future	1	51,000,000	0.00 Member	Buy
17:54:23	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:54:23	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:54:23	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:54:24	R186	On 02/11/2017			Bond Future	1	7,500,000	0.00 Client	Sell
17:54:24	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Client	Sell
17:54:24	R186	On 02/11/2017			Bond Future	1	7,500,000	0.00 Member	Buy
17:54:24	R186	On 02/11/2017			Bond Future	1	7,500,000	0.00 Member	Sell
17:54:24	R186	On 02/11/2017			Bond Future	1	3,800,000	0.00 Member	Buy
Total for R186 Bond Future						84	1,850,600,000	0.00	
14:53:41	R2040	On 02/11/2017			Bond Future	1	75,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:41	R2040	On 02/11/2017			Bond Future	1	75,000,000	0.00 Member	Buy
Total for R2040 Bond Future						2	150,000,000	0.00	
13:21:39	R209	On 02/11/2017			Bond Future	1	46,000,000	0.00 Client	Sell
13:21:39	R209	On 02/11/2017			Bond Future	1	46,000,000	0.00 Client	Buy
16:26:04	R209	On 02/11/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:26:04	R209	On 02/11/2017			Bond Future	1	5,000,000	0.00 Client	Buy
16:48:15	R209	On 02/11/2017			Bond Future	1	5,800,000	0.00 Member	Sell
16:48:15	R209	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Sell
16:48:15	R209	On 02/11/2017			Bond Future	1	12,000,000	0.00 Member	Buy
16:48:15	R209	On 02/11/2017			Bond Future	1	5,800,000	0.00 Client	Buy
17:05:34	R209	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Buy
17:05:34	R209	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:05:34	R209	On 02/11/2017			Bond Future	1	12,000,000	0.00 Client	Buy
17:05:34	R209	On 02/11/2017			Bond Future	1	12,000,000	0.00 Member	Sell
17:05:34	R209	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R209 Bond Future						13	173,600,000	0.00	
12:26:40	R213	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
12:26:40	R213	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
14:44:14	R213	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
14:44:14	R213	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
Total for R213 Bond Future						4	800,000	0.00	
Grand Total for all Instruments						103	2,175,000,000	0.00	