



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 05/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:56:27	R186	On 02/11/2017		Bond Future	1	1,000,000	0.00 Member	Buy
11:56:27	R186	On 02/11/2017		Bond Future	1	1,000,000	0.00 Client	Sell
12:31:10	R186	On 02/11/2017		Bond Future	1	400,000	0.00 Member	Sell
12:31:10	R186	On 02/11/2017		Bond Future	1	400,000	0.00 Member	Buy
13:32:44	R186	On 02/11/2017		Bond Future	1	400,000	0.00 Member	Sell
13:32:44	R186	On 02/11/2017		Bond Future	1	400,000	0.00 Client	Buy
14:18:39	R186	On 02/11/2017		Bond Future	1	213,100,000	0.00 Member	Buy
14:18:39	R186	On 02/11/2017		Bond Future	1	214,800,000	0.00 Member	Sell
14:24:22	R186	On 02/11/2017		Bond Future	1	1,700,000	0.00 Member	Sell
14:24:22	R186	On 02/11/2017		Bond Future	1	1,700,000	0.00 Client	Buy
14:24:22	R186	On 02/11/2017		Bond Future	1	213,100,000	0.00 Client	Buy
14:24:22	R186	On 02/11/2017		Bond Future	1	213,100,000	0.00 Member	Sell
14:24:22	R186	On 02/11/2017		Bond Future	1	1,700,000	0.00 Member	Buy
16:36:39	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Buy
16:36:39	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Member	Sell
16:42:45	R186	On 02/11/2017		Bond Future	1	3,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:42:45	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:23:44	R186	On 02/11/2017	9.00	Put	Bond Future	1	10,000,000	0.00 Client	Sell
17:23:44	R186	On 02/11/2017	9.00	Put	Bond Future	1	300,000	0.00 Member	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	3,700,000	0.00 Member	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,300,000	0.00 Member	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	300,000	0.00 Client	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,000,000	0.00 Client	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,700,000	0.00 Client	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,100,000	0.00 Member	Sell
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,700,000	0.00 Member	Sell
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,100,000	0.00 Client	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,000,000	0.00 Member	Sell
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,000,000	0.00 Member	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	900,000	0.00 Member	Sell
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	900,000	0.00 Member	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,100,000	0.00 Member	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,700,000	0.00 Member	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	3,700,000	0.00 Client	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	3,700,000	0.00 Member	Sell
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	300,000	0.00 Member	Sell
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,300,000	0.00 Client	Buy
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	1,300,000	0.00 Member	Sell
17:28:07	R186	On 02/11/2017	9.00	Put	Bond Future	1	900,000	0.00 Client	Buy
Total for R186 Bond Future						39	914,800,000	0.00	
12:31:10	R2023	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
12:31:10	R2023	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
13:28:54	R2023	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Sell
13:28:54	R2023	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
13:36:23	R2023	On 02/11/2017			Bond Future	1	80,000,000	0.00 Member	Sell
13:36:23	R2023	On 02/11/2017			Bond Future	1	76,900,000	0.00 Member	Buy
14:17:01	R2023	On 02/11/2017			Bond Future	1	81,400,000	0.00 Member	Sell
14:17:01	R2023	On 02/11/2017			Bond Future	1	78,200,000	0.00 Member	Buy
14:55:54	R2023	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Sell
14:55:54	R2023	On 02/11/2017			Bond Future	1	3,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:55:54	R2023	On 02/11/2017			Bond Future	1	78,200,000	0.00 Member	Sell
14:55:54	R2023	On 02/11/2017			Bond Future	1	78,200,000	0.00 Client	Buy
14:55:54	R2023	On 02/11/2017			Bond Future	1	3,200,000	0.00 Client	Buy
15:00:34	R2023	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Buy
15:00:34	R2023	On 02/11/2017			Bond Future	1	76,900,000	0.00 Client	Buy
15:00:34	R2023	On 02/11/2017			Bond Future	1	3,100,000	0.00 Client	Buy
15:00:34	R2023	On 02/11/2017			Bond Future	1	3,100,000	0.00 Member	Sell
15:00:34	R2023	On 02/11/2017			Bond Future	1	76,900,000	0.00 Member	Sell
Total for R2023 Bond Future						18	647,200,000	0.00	
14:46:42	R2030	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
14:46:42	R2030	On 02/11/2017			Bond Future	1	57,300,000	0.00 Member	Sell
15:22:11	R2030	On 02/11/2017			Bond Future	1	31,900,000	0.00 Client	Buy
15:22:11	R2030	On 02/11/2017			Bond Future	1	24,100,000	0.00 Member	Buy
15:22:11	R2030	On 02/11/2017			Bond Future	1	31,900,000	0.00 Member	Sell
15:22:11	R2030	On 02/11/2017			Bond Future	1	31,900,000	0.00 Member	Buy
15:22:11	R2030	On 02/11/2017			Bond Future	1	24,100,000	0.00 Member	Sell
15:22:11	R2030	On 02/11/2017			Bond Future	1	24,100,000	0.00 Client	Buy
15:22:11	R2030	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Buy
15:22:11	R2030	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R2030 Bond Future						10	229,200,000	0.00	
14:46:42	R2032	On 02/11/2017			Bond Future	1	260,800,000	0.00 Member	Buy
14:46:42	R2032	On 02/11/2017			Bond Future	1	277,400,000	0.00 Member	Sell
15:28:02	R2032	On 02/11/2017			Bond Future	1	16,600,000	0.00 Member	Buy
15:28:02	R2032	On 02/11/2017			Bond Future	1	16,600,000	0.00 Client	Buy
15:28:02	R2032	On 02/11/2017			Bond Future	1	16,600,000	0.00 Member	Sell
15:41:17	R2032	On 02/11/2017			Bond Future	1	260,800,000	0.00 Client	Buy
15:41:17	R2032	On 02/11/2017			Bond Future	1	260,800,000	0.00 Member	Sell
Total for R2032 Bond Future						7	1,109,600,000	0.00	
13:22:26	R2035	On 02/11/2017			Bond Future	1	38,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:22:26	R2035	On 02/11/2017			Bond Future	1	38,700,000	0.00 Client	Buy
14:46:42	R2035	On 02/11/2017			Bond Future	1	155,400,000	0.00 Member	Buy
14:46:42	R2035	On 02/11/2017			Bond Future	1	226,300,000	0.00 Member	Sell
15:12:16	R2035	On 02/11/2017			Bond Future	1	70,900,000	0.00 Member	Buy
15:12:16	R2035	On 02/11/2017			Bond Future	1	155,400,000	0.00 Member	Sell
15:12:16	R2035	On 02/11/2017			Bond Future	1	155,400,000	0.00 Client	Buy
15:12:16	R2035	On 02/11/2017			Bond Future	1	70,900,000	0.00 Client	Buy
15:12:16	R2035	On 02/11/2017			Bond Future	1	70,900,000	0.00 Member	Sell
Total for R2035 Bond Future						9	982,600,000	0.00	
12:31:10	R2037	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Buy
12:31:10	R2037	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:30:01	R2037	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Buy
13:30:01	R2037	On 02/11/2017			Bond Future	1	1,500,000	0.00 Client	Sell
16:37:34	R2037	On 02/11/2017			Bond Future	1	18,500,000	0.00 Member	Buy
16:37:34	R2037	On 02/11/2017			Bond Future	1	18,500,000	0.00 Member	Sell
16:52:33	R2037	On 02/11/2017			Bond Future	1	18,500,000	0.00 Client	Buy
16:52:33	R2037	On 02/11/2017			Bond Future	1	18,500,000	0.00 Member	Sell
Total for R2037 Bond Future						8	80,000,000	0.00	
12:31:10	R2044	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Sell
12:31:10	R2044	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Buy
13:31:03	R2044	On 02/11/2017			Bond Future	1	1,700,000	0.00 Member	Sell
13:31:03	R2044	On 02/11/2017			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2044 Bond Future						4	6,800,000	0.00	
12:31:10	R2048	On 02/11/2017			Bond Future	1	23,100,000	0.00 Member	Sell
12:31:10	R2048	On 02/11/2017			Bond Future	1	23,100,000	0.00 Member	Buy
13:31:55	R2048	On 02/11/2017			Bond Future	1	23,100,000	0.00 Member	Sell
13:31:55	R2048	On 02/11/2017			Bond Future	1	23,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2048 Bond Future						4	92,400,000	0.00	
12:31:10	R207	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Buy
12:31:10	R207	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Sell
13:33:42	R207	On 02/11/2017			Bond Future	1	2,700,000	0.00 Client	Sell
13:33:42	R207	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Buy
Total for R207 Bond Future						4	10,800,000	0.00	
12:31:10	R208	On 02/11/2017			Bond Future	1	12,500,000	0.00 Member	Buy
12:31:10	R208	On 02/11/2017			Bond Future	1	12,500,000	0.00 Member	Sell
13:34:25	R208	On 02/11/2017			Bond Future	1	12,500,000	0.00 Member	Buy
13:34:25	R208	On 02/11/2017			Bond Future	1	12,500,000	0.00 Client	Sell
Total for R208 Bond Future						4	50,000,000	0.00	
12:31:10	R209	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
12:31:10	R209	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
13:35:15	R209	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
13:35:15	R209	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Sell
14:11:58	R209	On 01/02/2018			Bond Future	1	40,000,000	0.00 Member	Sell
14:11:58	R209	On 01/02/2018			Bond Future	1	40,000,000	0.00 Client	Buy
17:28:42	R209	On 02/11/2017	9.75	Put	Bond Future	1	15,000,000	0.00 Client	Sell
17:28:42	R209	On 02/11/2017	9.75	Put	Bond Future	1	900,000	0.00 Member	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	3,000,000	0.00 Member	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	900,000	0.00 Member	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	2,600,000	0.00 Member	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	3,000,000	0.00 Client	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	900,000	0.00 Client	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	900,000	0.00 Member	Sell
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	3,000,000	0.00 Member	Sell
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	2,600,000	0.00 Member	Sell
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	6,600,000	0.00 Member	Sell
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	1,000,000	0.00 Client	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	6,600,000	0.00 Member	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	1,000,000	0.00 Member	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	900,000	0.00 Member	Sell
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	6,600,000	0.00 Client	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	2,600,000	0.00 Client	Buy
17:32:36	R209	On 02/11/2017	9.75	Put	Bond Future	1	900,000	0.00 Client	Buy
Total for R209 Bond Future						25	153,200,000	0.00	
13:36:23	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
13:36:23	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
13:40:19	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Sell
13:40:19	R212	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
Total for R212 Bond Future						4	2,000,000	0.00	
12:31:10	R214	On 02/11/2017			Bond Future	1	25,800,000	0.00 Member	Buy
12:31:10	R214	On 02/11/2017			Bond Future	1	25,800,000	0.00 Member	Sell
13:36:25	R214	On 02/11/2017			Bond Future	1	25,800,000	0.00 Member	Buy
13:36:25	R214	On 02/11/2017			Bond Future	1	25,800,000	0.00 Client	Sell
14:11:58	R214	On 01/02/2018			Bond Future	1	40,000,000	0.00 Member	Sell
14:11:58	R214	On 01/02/2018			Bond Future	1	40,000,000	0.00 Client	Buy
Total for R214 Bond Future						6	183,200,000	0.00	
Grand Total for all Instruments						142	4,461,800,000	0.00	