



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 10/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:17	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
16:55:17	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
17:34:33	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
17:34:33	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	0.00	
16:54:56	IGOV	On 02/02/2017		Index Future	1	10,000	0.00 Member	Sell
16:54:56	IGOV	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
17:34:16	IGOV	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
17:34:16	IGOV	On 02/02/2017		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					4	40,000	0.00	
11:11:05	R186	On 02/02/2017		Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:05	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Buy
11:29:37	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Sell
11:29:37	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Buy
11:29:37	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Client	Buy
11:29:37	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Client	Buy
11:29:37	R186	On 02/02/2017			Bond Future	1	50,000,000	0.00 Member	Sell
14:48:21	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:48:21	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
15:31:44	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:31:44	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:18:45	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
16:18:45	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
16:31:48	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
16:31:48	R186	On 02/02/2017			Bond Future	1	215,700,000	0.00 Member	Sell
16:39:18	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Client	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	185,200,000	0.00 Client	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	10,300,000	0.00 Client	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	185,200,000	0.00 Member	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	10,300,000	0.00 Member	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	7,700,000	0.00 Client	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	185,200,000	0.00 Member	Sell
16:39:18	R186	On 02/02/2017			Bond Future	1	7,700,000	0.00 Member	Sell
16:39:18	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Sell
16:39:18	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	7,700,000	0.00 Member	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Client	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
16:39:18	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Sell
16:39:18	R186	On 02/02/2017			Bond Future	1	10,300,000	0.00 Member	Sell
16:39:18	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:39:18	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:45:06	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
16:45:06	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:45:06	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
16:45:06	R186	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
17:33:14	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:33:14	R186	On 02/02/2017			Bond Future	1	30,700,000	0.00 Member	Sell
17:40:20	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	10,400,000	0.00 Member	Sell
17:40:20	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Sell
17:40:20	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Sell
17:40:20	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Client	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	7,800,000	0.00 Member	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	7,800,000	0.00 Member	Sell
17:40:20	R186	On 02/02/2017			Bond Future	1	10,400,000	0.00 Client	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	1,500,000	0.00 Client	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	10,400,000	0.00 Member	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:40:20	R186	On 02/02/2017			Bond Future	1	7,000,000	0.00 Member	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	7,800,000	0.00 Client	Buy
17:40:20	R186	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R186 Bond Future						58	1,417,600,000	0.00	
8:45:24	R2023	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
8:45:24	R2023	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
14:34:48	R2023	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Buy
14:34:48	R2023	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R2023 Bond Future						4	40,000,000	0.00	
15:38:52	R2030	On 02/02/2017			Bond Future	1	490,000,000	0.00 Member	Sell
15:38:52	R2030	On 02/02/2017			Bond Future	1	490,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						2	980,000,000	0.00	
10:26:38	R2048	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Buy
10:26:38	R2048	On 02/02/2017			Bond Future	1	200,000,000	0.00 Member	Sell
Total for R2048 Bond Future						2	400,000,000	0.00	
8:57:57	R208	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
8:57:57	R208	On 02/02/2017			Bond Future	1	2,800,000	0.00 Member	Sell
14:36:31	R208	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Buy
14:36:31	R208	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Sell
14:36:31	R208	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:36:31	R208	On 02/02/2017			Bond Future	1	1,800,000	0.00 Client	Buy
14:36:31	R208	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R208 Bond Future						7	11,200,000	0.00	
8:45:24	R213	On 02/02/2017			Bond Future	1	22,600,000	0.00 Member	Buy
8:45:24	R213	On 02/02/2017			Bond Future	1	36,700,000	0.00 Member	Sell
14:38:25	R213	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	1,100,000	0.00 Member	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	1,100,000	0.00 Client	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	2,400,000	0.00 Client	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:38:25	R213	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Sell
14:38:25	R213	On 02/02/2017			Bond Future	1	1,100,000	0.00 Member	Sell
14:38:25	R213	On 02/02/2017			Bond Future	1	22,600,000	0.00 Client	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
14:38:25	R213	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	5,200,000	0.00 Member	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	22,600,000	0.00 Member	Sell
14:38:25	R213	On 02/02/2017			Bond Future	1	5,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:38:25	R213	On 02/02/2017			Bond Future	1	2,200,000	0.00 Client	Buy
14:38:25	R213	On 02/02/2017			Bond Future	1	2,400,000	0.00 Member	Sell
Total for R213 Bond Future						19	146,800,000	0.00	
Grand Total for all Instruments						100	2,995,680,000	0.00	