



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 13/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:43:15	AL7T	On 02/02/2017		Index Future	1	20,000	0.00 Member	Sell
14:43:15	AL7T	On 02/02/2017		Index Future	1	20,000	0.00 Client	Buy
Total for AL7T Index Future					2	40,000	0.00	
12:00:19	I2046	On 02/02/2017		Bond Future	1	100,000,000	0.00 Member	Sell
12:00:19	I2046	On 02/02/2017		Bond Future	1	100,000,000	0.00 Member	Buy
13:10:58	I2046	On 02/02/2017		Bond Future	1	100,000,000	0.00 Member	Sell
13:10:58	I2046	On 02/02/2017		Bond Future	1	100,000,000	0.00 Client	Buy
Total for I2046 Bond Future					4	400,000,000	0.00	
9:36:43	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
9:36:43	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
9:36:43	R186	On 02/02/2017		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
9:51:02	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Sell
9:51:02	R186	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R186 Bond Future						5	40,000,000	0.00	
14:43:14	R2035	On 02/02/2017			Bond Future	1	5,500,000	0.00 Member	Buy
14:43:14	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:53:39	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:53:39	R2035	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Buy
14:53:39	R2035	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Buy
14:53:39	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
14:53:39	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:53:39	R2035	On 02/02/2017			Bond Future	1	1,500,000	0.00 Client	Sell
14:53:39	R2035	On 02/02/2017			Bond Future	1	2,000,000	0.00 Member	Sell
14:53:39	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:53:39	R2035	On 02/02/2017			Bond Future	1	1,500,000	0.00 Member	Sell
14:53:39	R2035	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
14:53:39	R2035	On 02/02/2017			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2035 Bond Future						13	22,000,000	0.00	
14:43:14	R2048	On 02/02/2017			Bond Future	1	16,200,000	0.00 Member	Buy
14:43:14	R2048	On 02/02/2017			Bond Future	1	5,100,000	0.00 Member	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Buy
14:55:31	R2048	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Buy
14:55:31	R2048	On 02/02/2017			Bond Future	1	5,100,000	0.00 Member	Buy
14:55:31	R2048	On 02/02/2017			Bond Future	1	400,000	0.00 Client	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	1,400,000	0.00 Client	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	1,300,000	0.00 Member	Buy
14:55:31	R2048	On 02/02/2017			Bond Future	1	5,100,000	0.00 Client	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Buy
14:55:31	R2048	On 02/02/2017			Bond Future	1	2,300,000	0.00 Client	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	1,400,000	0.00 Member	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	5,100,000	0.00 Member	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Buy
14:55:31	R2048	On 02/02/2017			Bond Future	1	1,300,000	0.00 Client	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	2,300,000	0.00 Member	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	1,300,000	0.00 Member	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	400,000	0.00 Member	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	600,000	0.00 Client	Sell
14:55:31	R2048	On 02/02/2017			Bond Future	1	5,100,000	0.00 Member	Buy
14:55:31	R2048	On 02/02/2017			Bond Future	1	5,100,000	0.00 Client	Sell
Total for R2048 Bond Future						22	64,800,000	0.00	
9:16:26	R209	On 04/05/2017	8.93	Call	Bond Future	1	113,000,000	0.00 Member	Buy
9:16:26	R209	On 04/05/2017	9.33	Put	Bond Future	1	113,000,000	0.00 Member	Sell
9:16:26	R209	On 04/05/2017	8.93	Call	Bond Future	1	65,000,000	0.00 Member	Sell
9:16:26	R209	On 04/05/2017	9.33	Put	Bond Future	1	65,000,000	0.00 Member	Buy
9:30:40	R209	On 04/05/2017	9.33	Put	Bond Future	1	7,000,000	0.00 Member	Buy
9:30:40	R209	On 04/05/2017	9.33	Put	Bond Future	1	7,000,000	0.00 Client	Buy
9:30:40	R209	On 04/05/2017	9.33	Put	Bond Future	1	7,000,000	0.00 Member	Sell
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	4,000,000	0.00 Member	Sell
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	8,000,000	0.00 Member	Sell
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	10,000,000	0.00 Member	Sell
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	8,000,000	0.00 Client	Buy
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	10,000,000	0.00 Client	Buy
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	4,000,000	0.00 Member	Buy
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	8,000,000	0.00 Member	Buy
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	1,000,000	0.00 Member	Sell
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	1,000,000	0.00 Member	Buy
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	10,000,000	0.00 Member	Buy
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	4,000,000	0.00 Client	Buy
9:30:41	R209	On 04/05/2017	9.33	Put	Bond Future	1	1,000,000	0.00 Client	Buy
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	8,000,000	0.00 Member	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	7,000,000	0.00 Client	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	7,000,000	0.00 Member	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	1,000,000	0.00 Member	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	10,000,000	0.00 Member	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	18,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	8,000,000	0.00 Client	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	1,000,000	0.00 Client	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	10,000,000	0.00 Member	Buy
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	7,000,000	0.00 Member	Buy
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	4,000,000	0.00 Member	Buy
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	4,000,000	0.00 Member	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	18,000,000	0.00 Member	Buy
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	8,000,000	0.00 Member	Buy
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	18,000,000	0.00 Client	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	1,000,000	0.00 Member	Buy
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	4,000,000	0.00 Client	Sell
9:35:51	R209	On 04/05/2017	8.93	Call	Bond Future	1	10,000,000	0.00 Client	Sell
9:36:34	R209	On 04/05/2017	9.33	Put	Bond Future	1	18,000,000	0.00 Member	Buy
9:36:34	R209	On 04/05/2017	9.33	Put	Bond Future	1	18,000,000	0.00 Member	Sell
9:36:34	R209	On 04/05/2017	9.33	Put	Bond Future	1	18,000,000	0.00 Client	Buy
9:37:14	R209	On 04/05/2017	9.63	Put	Bond Future	1	113,000,000	0.00 Client	Sell
9:37:14	R209	On 04/05/2017	9.63	Put	Bond Future	1	113,000,000	0.00 Member	Buy
9:39:52	R209	On 04/05/2017	9.63	Put	Bond Future	1	113,000,000	0.00 Client	Buy
9:39:52	R209	On 04/05/2017	9.63	Put	Bond Future	1	113,000,000	0.00 Member	Sell
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	18,000,000	0.00 Client	Sell
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	7,000,000	0.00 Member	Buy
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	1,000,000	0.00 Client	Sell
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	10,000,000	0.00 Client	Sell
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	4,000,000	0.00 Client	Sell
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	10,000,000	0.00 Member	Buy
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	1,000,000	0.00 Member	Buy
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	18,000,000	0.00 Member	Buy
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	4,000,000	0.00 Member	Buy
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	8,000,000	0.00 Member	Buy
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	7,000,000	0.00 Client	Sell
9:47:03	R209	On 04/05/2017	9.63	Put	Bond Future	1	8,000,000	0.00 Client	Sell
10:11:46	R209	On 04/05/2017	9.33	Put	Bond Future	1	65,000,000	0.00 Member	Sell
10:11:46	R209	On 04/05/2017	9.33	Put	Bond Future	1	20,000,000	0.00 Member	Buy
10:12:50	R209	On 04/05/2017	8.93	Call	Bond Future	1	65,000,000	0.00 Member	Buy
10:12:50	R209	On 04/05/2017	8.93	Call	Bond Future	1	20,000,000	0.00 Member	Sell
10:13:50	R209	On 04/05/2017	9.63	Put	Bond Future	1	65,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:13:50	R209	On 04/05/2017	9.63	Put	Bond Future	1	20,000,000	0.00 Member	Sell
11:29:16	R209	On 04/05/2017	9.33	Put	Bond Future	1	9,000,000	0.00 Member	Sell
11:29:16	R209	On 04/05/2017	9.33	Put	Bond Future	1	9,000,000	0.00 Member	Buy
11:29:16	R209	On 04/05/2017	9.33	Put	Bond Future	1	9,000,000	0.00 Client	Buy
11:29:17	R209	On 04/05/2017	9.33	Put	Bond Future	1	18,000,000	0.00 Client	Buy
11:29:17	R209	On 04/05/2017	9.33	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:29:17	R209	On 04/05/2017	9.33	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:29:17	R209	On 04/05/2017	9.33	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:29:17	R209	On 04/05/2017	9.33	Put	Bond Future	1	18,000,000	0.00 Client	Buy
11:29:17	R209	On 04/05/2017	9.33	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:29:17	R209	On 04/05/2017	9.33	Put	Bond Future	1	20,000,000	0.00 Member	Sell
11:29:17	R209	On 04/05/2017	9.33	Put	Bond Future	1	20,000,000	0.00 Client	Buy
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	18,000,000	0.00 Member	Buy
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	18,000,000	0.00 Member	Buy
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	20,000,000	0.00 Client	Sell
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	18,000,000	0.00 Member	Sell
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	18,000,000	0.00 Member	Sell
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	18,000,000	0.00 Client	Sell
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	18,000,000	0.00 Client	Sell
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	9,000,000	0.00 Client	Sell
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	9,000,000	0.00 Member	Buy
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	20,000,000	0.00 Member	Buy
11:30:07	R209	On 04/05/2017	8.93	Call	Bond Future	1	9,000,000	0.00 Member	Sell
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	20,000,000	0.00 Client	Sell
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	9,000,000	0.00 Member	Buy
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	9,000,000	0.00 Member	Sell
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	18,000,000	0.00 Client	Sell
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	18,000,000	0.00 Client	Sell
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	20,000,000	0.00 Member	Buy
11:31:15	R209	On 04/05/2017	9.63	Put	Bond Future	1	9,000,000	0.00 Client	Sell
14:43:14	R209	On 02/02/2017			Bond Future	1	12,400,000	0.00 Member	Buy
14:43:14	R209	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:54:35	R209	On 02/02/2017			Bond Future	1	1,000,000	0.00 Client	Sell
14:54:35	R209	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
14:54:35	R209	On 02/02/2017			Bond Future	1	1,200,000	0.00 Client	Sell
14:54:35	R209	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:54:35	R209	On 02/02/2017			Bond Future	1	6,900,000	0.00 Client	Sell
14:54:35	R209	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
14:54:35	R209	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
14:54:35	R209	On 02/02/2017			Bond Future	1	2,100,000	0.00 Member	Buy
14:54:35	R209	On 02/02/2017			Bond Future	1	2,100,000	0.00 Client	Sell
14:54:35	R209	On 02/02/2017			Bond Future	1	6,900,000	0.00 Member	Buy
14:54:35	R209	On 02/02/2017			Bond Future	1	6,900,000	0.00 Member	Sell
14:54:35	R209	On 02/02/2017			Bond Future	1	1,000,000	0.00 Member	Sell
14:54:35	R209	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Buy
14:54:35	R209	On 02/02/2017			Bond Future	1	1,200,000	0.00 Member	Sell
16:19:44	R209	On 02/02/2017			Bond Future	1	2,200,000	0.00 Member	Buy
16:19:44	R209	On 02/02/2017			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R209 Bond Future						113	2,026,000,000	0.00	
Grand Total for all Instruments						159	2,552,840,000	0.00	