



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 27/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:10	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
11:02:10	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
13:14:06	R186	On 03/08/2017		Bond Future	1	185,000,000	0.00 Member	Buy
13:14:06	R186	On 03/08/2017		Bond Future	1	185,000,000	0.00 Member	Sell
15:22:48	R186	On 03/08/2017		Bond Future	1	14,600,000	0.00 Member	Buy
15:22:48	R186	On 03/08/2017		Bond Future	1	14,600,000	0.00 Member	Sell
16:43:08	R186	On 03/08/2017		Bond Future	1	14,600,000	0.00 Client	Sell
16:43:08	R186	On 03/08/2017		Bond Future	1	14,600,000	0.00 Member	Buy
17:21:57	R186	On 03/08/2017		Bond Future	1	212,800,000	0.00 Member	Buy
17:21:57	R186	On 03/08/2017		Bond Future	1	100,000	0.00 Member	Sell
17:25:44	R186	On 03/08/2017		Bond Future	1	9,700,000	0.00 Member	Buy
17:25:44	R186	On 03/08/2017		Bond Future	1	3,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	9,700,000	0.00 Client	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Client	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	4,900,000	0.00 Client	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	61,700,000	0.00 Member	Buy
17:25:44	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Buy
17:25:44	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	61,700,000	0.00 Member	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	9,700,000	0.00 Member	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	4,900,000	0.00 Member	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	126,800,000	0.00 Member	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	4,900,000	0.00 Member	Buy
17:25:44	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:25:44	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
17:25:44	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
17:25:44	R186	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	61,700,000	0.00 Client	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	3,900,000	0.00 Member	Buy
17:25:44	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	126,800,000	0.00 Client	Sell
17:25:44	R186	On 03/08/2017			Bond Future	1	126,800,000	0.00 Member	Buy
Total for R186 Bond Future						34	1,279,600,000	0.00	
13:26:12	R2044	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
13:26:12	R2044	On 03/08/2017			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2044 Bond Future						2	100,000,000	0.00	
Grand Total for all Instruments						38	1,379,620,000	0.00	