



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 30/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:07:05	I2038	On 03/08/2017		Bond Future	1	6,200,000	0.00 Member	Sell
15:07:05	I2038	On 03/08/2017		Bond Future	1	6,200,000	0.00 Member	Buy
16:59:01	I2038	On 03/08/2017		Bond Future	1	6,200,000	0.00 Member	Sell
16:59:01	I2038	On 03/08/2017		Bond Future	1	6,200,000	0.00 Client	Buy
Total for I2038 Bond Future					4	24,800,000	0.00	
15:11:17	I2050	On 03/08/2017		Bond Future	1	13,200,000	0.00 Member	Sell
15:11:17	I2050	On 03/08/2017		Bond Future	1	1,900,000	0.00 Member	Buy
16:58:30	I2050	On 03/08/2017		Bond Future	1	8,000,000	0.00 Member	Sell
16:58:30	I2050	On 03/08/2017		Bond Future	1	8,000,000	0.00 Member	Buy
16:58:30	I2050	On 03/08/2017		Bond Future	1	3,300,000	0.00 Member	Buy
16:58:30	I2050	On 03/08/2017		Bond Future	1	1,900,000	0.00 Client	Buy
16:58:30	I2050	On 03/08/2017		Bond Future	1	3,300,000	0.00 Member	Sell
16:58:30	I2050	On 03/08/2017		Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:58:30	I2050	On 03/08/2017			Bond Future	1	8,000,000	0.00 Client	Buy
16:58:30	I2050	On 03/08/2017			Bond Future	1	3,300,000	0.00 Client	Buy
Total for I2050 Bond Future						10	52,800,000	0.00	
14:42:07	IGOV	On 03/08/2017			Index Future	1	230,000	0.00 Member	Sell
14:42:07	IGOV	On 03/08/2017			Index Future	1	230,000	0.00 Client	Buy
Total for IGOV Index Future						2	460,000	0.00	
9:14:29	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00 Member	Buy
9:14:29	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00 Member	Sell
10:01:04	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy
10:01:04	R186	On 03/08/2017			Bond Future	1	17,300,000	0.00 Member	Sell
11:46:39	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
11:46:39	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
11:56:32	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00 Member	Sell
11:56:32	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00 Client	Buy
12:22:00	R186	On 03/08/2017			Bond Future	1	27,000,000	0.00 Member	Sell
12:22:00	R186	On 03/08/2017			Bond Future	1	42,200,000	0.00 Member	Buy
12:22:00	R186	On 03/08/2017			Bond Future	1	42,200,000	0.00 Member	Sell
12:22:00	R186	On 03/08/2017			Bond Future	1	42,200,000	0.00 Member	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
12:30:01	R186	On 03/08/2017			Bond Future	1	4,600,000	0.00 Client	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
12:30:01	R186	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Sell
12:30:01	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
12:30:01	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
12:30:01	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Client	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:30:01	R186	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Sell
12:30:01	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	3,200,000	0.00 Member	Sell
12:30:01	R186	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Buy
12:30:01	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell
12:38:57	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
12:38:57	R186	On 03/08/2017			Bond Future	1	24,000,000	0.00 Member	Sell
13:56:01	R186	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Sell
13:56:01	R186	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Buy
14:08:59	R186	On 03/08/2017			Bond Future	1	19,000,000	0.00 Member	Sell
14:08:59	R186	On 03/08/2017			Bond Future	1	19,000,000	0.00 Client	Buy
14:29:31	R186	On 03/08/2017			Bond Future	1	27,000,000	0.00 Member	Buy
14:29:31	R186	On 03/08/2017			Bond Future	1	15,200,000	0.00 Member	Buy
14:29:31	R186	On 03/08/2017			Bond Future	1	15,200,000	0.00 Client	Sell
14:29:31	R186	On 03/08/2017			Bond Future	1	27,000,000	0.00 Client	Sell
14:29:31	R186	On 03/08/2017			Bond Future	1	15,200,000	0.00 Member	Sell
14:29:44	R186	On 03/08/2017			Bond Future	1	42,200,000	0.00 Client	Buy
14:29:44	R186	On 03/08/2017			Bond Future	1	42,200,000	0.00 Member	Sell
14:31:44	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Buy
14:31:44	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Client	Buy
14:31:44	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Sell
14:31:44	R186	On 03/08/2017			Bond Future	1	9,000,000	0.00 Member	Buy
14:31:44	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
16:54:49	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
16:54:49	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:00:10	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:00:10	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
17:21:07	R186	On 03/08/2017			Bond Future	1	286,000,000	0.00 Member	Buy
17:21:07	R186	On 03/08/2017			Bond Future	1	286,000,000	0.00 Member	Sell
17:22:40	R186	On 03/08/2017			Bond Future	1	286,000,000	0.00 Client	Buy
17:22:40	R186	On 03/08/2017			Bond Future	1	286,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						61	1,787,600,000	0.00	
12:38:57	R2035	On 03/08/2017			Bond Future	1	6,200,000	0.00 Member	Buy
12:38:57	R2035	On 03/08/2017			Bond Future	1	6,200,000	0.00 Member	Sell
14:25:00	R2035	On 03/08/2017			Bond Future	1	42,800,000	0.00 Client	Buy
14:25:00	R2035	On 03/08/2017			Bond Future	1	42,800,000	0.00 Member	Sell
14:30:50	R2035	On 03/08/2017			Bond Future	1	6,200,000	0.00 Client	Buy
14:30:50	R2035	On 03/08/2017			Bond Future	1	6,200,000	0.00 Member	Sell
Total for R2035 Bond Future						6	110,400,000	0.00	
9:21:04	R207	On 03/08/2017			Bond Future	1	41,800,000	0.00 Member	Buy
9:21:04	R207	On 03/08/2017			Bond Future	1	41,800,000	0.00 Client	Sell
Total for R207 Bond Future						2	83,600,000	0.00	
9:39:59	R209	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
9:39:59	R209	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	20,000,000	0.00	
Grand Total for all Instruments						87	2,079,660,000	0.00	