



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 06/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:34:20	GOVI	On 03/08/2017		GOVI	1	100,000	0.00 Client	Sell
13:34:20	GOVI	On 03/08/2017		GOVI	1	100,000	0.00 Client	Buy
Total for GOVI GOVI					2	200,000	0.00	
11:50:01	I2050	On 03/08/2017		Bond Future	1	15,000,000	0.00 Member	Buy
11:50:01	I2050	On 03/08/2017		Bond Future	1	15,000,000	0.00 Client	Sell
Total for I2050 Bond Future					2	30,000,000	0.00	
9:30:42	R186	On 03/08/2017		Bond Future	1	2,000,000	0.00 Member	Sell
9:30:42	R186	On 03/08/2017		Bond Future	1	2,000,000	0.00 Client	Buy
10:33:47	R186	On 02/11/2017	9.00	Put	1	4,000,000	0.00 Client	Buy
10:33:47	R186	On 02/11/2017	9.00	Put	1	4,000,000	0.00 Client	Sell
12:35:10	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:35:10	R186	On 03/08/2017			Bond Future	1	15,700,000	0.00 Member	Sell
13:15:06	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
13:15:06	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:21:48	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:21:48	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	3,300,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Buy
14:41:49	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:41:49	R186	On 03/08/2017			Bond Future	1	3,300,000	0.00 Client	Buy
17:06:57	R186	On 03/08/2017			Bond Future	1	33,900,000	0.00 Member	Sell
17:06:57	R186	On 03/08/2017			Bond Future	1	22,000,000	0.00 Member	Buy
17:18:06	R186	On 03/08/2017			Bond Future	1	22,000,000	0.00 Client	Buy
17:18:06	R186	On 03/08/2017			Bond Future	1	11,900,000	0.00 Member	Buy
17:18:06	R186	On 03/08/2017			Bond Future	1	11,900,000	0.00 Member	Sell
17:18:06	R186	On 03/08/2017			Bond Future	1	22,000,000	0.00 Member	Sell
17:18:06	R186	On 03/08/2017			Bond Future	1	11,900,000	0.00 Client	Buy
Total for R186 Bond Future						49	250,400,000	0.00	
10:35:16	R2048	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
10:35:16	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Sell
10:35:16	R2048	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Sell
10:35:16	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Buy
11:23:04	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
11:23:04	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
11:23:04	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
11:23:04	R2048	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
11:23:04	R2048	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
11:23:39	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Client	Sell
11:23:39	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Buy
11:41:39	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Sell
11:41:40	R2048	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Buy
Total for R2048 Bond Future						13	952,000,000	0.00	
12:19:57	R207	On 03/08/2017			Bond Future	1	55,000,000	0.00 Member	Buy
12:19:57	R207	On 03/08/2017			Bond Future	1	146,900,000	0.00 Member	Sell
16:41:07	R207	On 03/08/2017			Bond Future	1	55,000,000	0.00 Client	Buy
16:41:07	R207	On 03/08/2017			Bond Future	1	90,000,000	0.00 Member	Sell
16:41:07	R207	On 03/08/2017			Bond Future	1	1,900,000	0.00 Client	Buy
16:41:07	R207	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Buy
16:41:07	R207	On 03/08/2017			Bond Future	1	90,000,000	0.00 Member	Buy
16:41:07	R207	On 03/08/2017			Bond Future	1	90,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:41:07	R207	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Sell
16:41:07	R207	On 03/08/2017			Bond Future	1	55,000,000	0.00 Member	Sell
Total for R207 Bond Future						10	587,600,000	0.00	
17:22:50	R208	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
17:22:50	R208	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Buy
17:28:31	R208	On 03/08/2017			Bond Future	1	25,000,000	0.00 Client	Buy
17:28:31	R208	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R208 Bond Future						4	100,000,000	0.00	
10:33:47	R209	On 02/11/2017	9.75	Put	Bond Future	1	5,000,000	0.00 Client	Buy
10:33:47	R209	On 02/11/2017	9.75	Put	Bond Future	1	5,000,000	0.00 Client	Sell
10:49:06	R209	On 03/08/2017			Bond Future	1	7,500,000	0.00 Member	Sell
10:49:06	R209	On 03/08/2017			Bond Future	1	7,500,000	0.00 Client	Buy
11:34:32	R209	On 03/08/2017			Bond Future	1	4,700,000	0.00 Member	Sell
11:34:32	R209	On 03/08/2017			Bond Future	1	4,700,000	0.00 Client	Buy
16:05:16	R209	On 03/08/2017			Bond Future	1	65,200,000	0.00 Member	Buy
16:05:16	R209	On 03/08/2017			Bond Future	1	74,900,000	0.00 Member	Sell
16:44:53	R209	On 03/08/2017			Bond Future	1	65,200,000	0.00 Client	Buy
16:44:53	R209	On 03/08/2017			Bond Future	1	3,800,000	0.00 Member	Sell
16:44:53	R209	On 03/08/2017			Bond Future	1	3,800,000	0.00 Member	Buy
16:44:53	R209	On 03/08/2017			Bond Future	1	5,900,000	0.00 Client	Buy
16:44:53	R209	On 03/08/2017			Bond Future	1	3,800,000	0.00 Client	Buy
16:44:53	R209	On 03/08/2017			Bond Future	1	5,900,000	0.00 Member	Buy
16:44:53	R209	On 03/08/2017			Bond Future	1	65,200,000	0.00 Member	Sell
16:44:53	R209	On 03/08/2017			Bond Future	1	5,900,000	0.00 Member	Sell
17:00:58	R209	On 03/08/2017			Bond Future	1	7,100,000	0.00 Member	Sell
17:00:58	R209	On 03/08/2017			Bond Future	1	7,100,000	0.00 Client	Buy
Total for R209 Bond Future						18	348,200,000	0.00	
11:32:12	R213	On 03/08/2017			Bond Future	1	57,000,000	0.00 Member	Buy
11:32:12	R213	On 03/08/2017			Bond Future	1	79,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:28:11	R213	On 03/08/2017			Bond Future	1	62,700,000	0.00 Member	Sell
12:28:11	R213	On 03/08/2017			Bond Future	1	62,700,000	0.00 Member	Buy
16:05:16	R213	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Buy
16:05:16	R213	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Sell
16:40:13	R213	On 03/08/2017			Bond Future	1	8,800,000	0.00 Member	Sell
16:40:13	R213	On 03/08/2017			Bond Future	1	14,100,000	0.00 Member	Sell
16:40:13	R213	On 03/08/2017			Bond Future	1	57,000,000	0.00 Member	Sell
16:40:13	R213	On 03/08/2017			Bond Future	1	14,100,000	0.00 Member	Buy
16:40:13	R213	On 03/08/2017			Bond Future	1	8,800,000	0.00 Client	Buy
16:40:13	R213	On 03/08/2017			Bond Future	1	57,000,000	0.00 Client	Buy
16:40:13	R213	On 03/08/2017			Bond Future	1	8,800,000	0.00 Member	Buy
16:40:13	R213	On 03/08/2017			Bond Future	1	14,100,000	0.00 Client	Buy
16:41:58	R213	On 03/08/2017			Bond Future	1	62,700,000	0.00 Client	Buy
16:41:58	R213	On 03/08/2017			Bond Future	1	62,700,000	0.00 Member	Sell
16:44:21	R213	On 03/08/2017			Bond Future	1	13,000,000	0.00 Member	Sell
16:44:21	R213	On 03/08/2017			Bond Future	1	13,000,000	0.00 Client	Buy
Total for R213 Bond Future						18	622,400,000	0.00	
Grand Total for all Instruments						116	2,890,800,000	0.00	