



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 16/08/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:27:37	I2050	On 02/11/2017		Bond Future	1	69,200,000	0.00 Member	Sell
12:27:37	I2050	On 02/11/2017		Bond Future	1	57,000,000	0.00 Member	Buy
14:56:51	I2050	On 02/11/2017		Bond Future	1	7,600,000	0.00 Client	Buy
14:56:51	I2050	On 02/11/2017		Bond Future	1	7,600,000	0.00 Member	Sell
14:56:51	I2050	On 02/11/2017		Bond Future	1	7,600,000	0.00 Member	Buy
14:56:51	I2050	On 02/11/2017		Bond Future	1	4,600,000	0.00 Member	Buy
14:56:51	I2050	On 02/11/2017		Bond Future	1	4,600,000	0.00 Member	Sell
14:56:51	I2050	On 02/11/2017		Bond Future	1	57,000,000	0.00 Member	Sell
14:56:51	I2050	On 02/11/2017		Bond Future	1	57,000,000	0.00 Client	Buy
14:56:51	I2050	On 02/11/2017		Bond Future	1	4,600,000	0.00 Client	Buy
Total for I2050 Bond Future					10	276,800,000	0.00	
15:15:25	R186	On 02/11/2017		Bond Future	1	700,000	0.00 Member	Sell
15:15:25	R186	On 02/11/2017		Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:16:37	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Client	Sell
16:16:37	R186	On 02/11/2017			Bond Future	1	700,000	0.00 Member	Buy
16:27:35	R186	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Buy
16:27:35	R186	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Sell
16:37:36	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
16:37:36	R186	On 02/11/2017			Bond Future	1	200,000,000	0.00 Member	Buy
17:10:20	R186	On 02/11/2017			Bond Future	1	17,200,000	0.00 Member	Buy
17:10:20	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	8,900,000	0.00 Member	Buy
17:10:20	R186	On 02/11/2017			Bond Future	1	13,100,000	0.00 Member	Buy
17:10:20	R186	On 02/11/2017			Bond Future	1	17,200,000	0.00 Client	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	20,500,000	0.00 Client	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	17,600,000	0.00 Client	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	13,100,000	0.00 Client	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	8,900,000	0.00 Member	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	76,100,000	0.00 Member	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	17,200,000	0.00 Member	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	20,500,000	0.00 Member	Buy
17:10:20	R186	On 02/11/2017			Bond Future	1	12,100,000	0.00 Client	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	13,100,000	0.00 Member	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	17,600,000	0.00 Member	Buy
17:10:20	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	12,100,000	0.00 Member	Buy
17:10:20	R186	On 02/11/2017			Bond Future	1	12,100,000	0.00 Member	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	20,500,000	0.00 Member	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	76,100,000	0.00 Member	Buy
17:10:20	R186	On 02/11/2017			Bond Future	1	76,100,000	0.00 Client	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	17,600,000	0.00 Member	Sell
17:10:20	R186	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:10:20	R186	On 02/11/2017			Bond Future	1	8,900,000	0.00 Client	Sell
17:10:21	R186	On 02/11/2017			Bond Future	1	32,100,000	0.00 Client	Sell
17:10:21	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Sell
17:10:21	R186	On 02/11/2017			Bond Future	1	32,100,000	0.00 Member	Sell
17:10:21	R186	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
17:10:21	R186	On 02/11/2017			Bond Future	1	32,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						37	1,202,800,000	0.00	
12:27:37	R202	On 02/11/2017			Bond Future	1	20,700,000	0.00 Member	Sell
12:27:37	R202	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Buy
14:50:46	R202	On 02/11/2017			Bond Future	1	13,000,000	0.00 Client	Buy
14:50:46	R202	On 02/11/2017			Bond Future	1	4,300,000	0.00 Client	Buy
14:50:46	R202	On 02/11/2017			Bond Future	1	13,000,000	0.00 Member	Sell
14:50:46	R202	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Sell
14:50:46	R202	On 02/11/2017			Bond Future	1	13,000,000	0.00 Member	Buy
14:50:46	R202	On 02/11/2017			Bond Future	1	4,300,000	0.00 Member	Buy
14:50:47	R202	On 02/11/2017			Bond Future	1	3,400,000	0.00 Member	Sell
14:50:47	R202	On 02/11/2017			Bond Future	1	3,400,000	0.00 Client	Buy
Total for R202 Bond Future						10	82,800,000	0.00	
10:19:48	R209	On 02/11/2017			Bond Future	1	6,900,000	0.00 Member	Buy
10:19:48	R209	On 02/11/2017			Bond Future	1	6,900,000	0.00 Client	Sell
14:14:19	R209	On 02/11/2017			Bond Future	1	1,070,000,000	0.00 Member	Sell
14:14:19	R209	On 02/11/2017			Bond Future	1	16,300,000	0.00 Member	Buy
14:54:25	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
14:54:25	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	11,700,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	7,700,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	307,700,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	307,700,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	338,200,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	73,000,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	338,200,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	1,500,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	73,000,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	11,700,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	338,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	164,500,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	7,700,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	7,700,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	11,700,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	11,700,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	11,700,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	164,500,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	307,700,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	127,000,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	200,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	9,200,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	9,200,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	1,300,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	16,300,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	164,500,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	127,000,000	0.00 Client	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	11,700,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	73,000,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	1,500,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	16,300,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	127,000,000	0.00 Member	Sell
14:55:33	R209	On 02/11/2017			Bond Future	1	9,200,000	0.00 Member	Buy
14:55:33	R209	On 02/11/2017			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R209 Bond Future						44	4,305,200,000	0.00	
Grand Total for all Instruments						101	5,867,600,000	0.00	