



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 20/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:02	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
16:46:02	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
10:31:34	R186	On 03/08/2017		Bond Future	1	600,000	0.00 Member	Sell
10:31:34	R186	On 03/08/2017		Bond Future	1	6,800,000	0.00 Member	Buy
10:31:34	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Member	Buy
10:31:34	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Member	Sell
10:34:17	R186	On 03/08/2017		Bond Future	1	6,200,000	0.00 Member	Buy
10:34:17	R186	On 03/08/2017		Bond Future	1	6,200,000	0.00 Member	Sell
10:34:17	R186	On 03/08/2017		Bond Future	1	6,200,000	0.00 Client	Sell
10:34:17	R186	On 03/08/2017		Bond Future	1	600,000	0.00 Member	Buy
10:34:17	R186	On 03/08/2017		Bond Future	1	600,000	0.00 Client	Sell
10:45:15	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:45:15	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
14:48:23	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
14:48:23	R186	On 03/08/2017			Bond Future	1	22,600,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
15:11:12	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
15:11:12	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
15:42:59	R186	On 03/08/2017			Bond Future	1	41,000,000	0.00 Member	Buy
15:42:59	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
16:38:44	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
16:38:44	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
16:43:08	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Sell
16:43:08	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	3,400,000	0.00 Client	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	3,400,000	0.00 Member	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	3,400,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	18,500,000	0.00 Client	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	9,200,000	0.00 Client	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	2,600,000	0.00 Client	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	18,500,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	18,500,000	0.00 Member	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	9,200,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	9,200,000	0.00 Member	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	2,600,000	0.00 Member	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
17:10:59	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
17:10:59	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Sell
17:31:00	R186	On 02/11/2017			Bond Future	1	400,000,000	0.00 Member	Buy
17:31:00	R186	On 02/11/2017			Bond Future	1	400,000,000	0.00 Member	Sell
17:36:13	R186	On 02/11/2017			Bond Future	1	136,000,000	0.00 Member	Sell
17:36:13	R186	On 02/11/2017			Bond Future	1	400,000,000	0.00 Member	Buy
17:47:41	R186	On 02/11/2017			Bond Future	1	136,000,000	0.00 Client	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	75,000,000	0.00 Member	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	35,000,000	0.00 Member	Buy
17:47:41	R186	On 02/11/2017			Bond Future	1	35,000,000	0.00 Member	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:47:41	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	31,000,000	0.00 Client	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	75,000,000	0.00 Client	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	41,000,000	0.00 Member	Buy
17:47:41	R186	On 02/11/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	43,000,000	0.00 Client	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Client	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	75,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	31,000,000	0.00 Member	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	41,000,000	0.00 Member	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	41,000,000	0.00 Client	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	35,000,000	0.00 Client	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	136,000,000	0.00 Member	Buy
17:47:41	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Buy
17:47:41	R186	On 02/11/2017			Bond Future	1	25,000,000	0.00 Member	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	11,000,000	0.00 Member	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	43,000,000	0.00 Member	Buy
17:47:41	R186	On 02/11/2017			Bond Future	1	43,000,000	0.00 Member	Sell
17:47:41	R186	On 02/11/2017			Bond Future	1	31,000,000	0.00 Member	Buy
17:47:41	R186	On 02/11/2017			Bond Future	1	11,000,000	0.00 Member	Buy
17:47:41	R186	On 02/11/2017			Bond Future	1	11,000,000	0.00 Client	Sell
Total for R186 Bond Future						131	2,694,600,000	0.00	
8:58:04	R202	On 02/11/2017			Bond Future	1	22,300,000	0.00 Client	Buy
8:58:04	R202	On 02/11/2017			Bond Future	1	15,000,000	0.00 Client	Buy
8:58:04	R202	On 02/11/2017			Bond Future	1	22,300,000	0.00 Member	Sell
8:58:04	R202	On 02/11/2017			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R202 Bond Future						4	74,600,000	0.00	
15:40:45	R2023	On 02/11/2017			Bond Future	1	49,000,000	0.00 Member	Buy
15:43:20	R2023	On 02/11/2017			Bond Future	1	144,000,000	0.00 Member	Sell
16:34:18	R2023	On 02/11/2017			Bond Future	1	95,000,000	0.00 Member	Buy
16:34:18	R2023	On 02/11/2017			Bond Future	1	95,000,000	0.00 Member	Sell
16:34:18	R2023	On 02/11/2017			Bond Future	1	49,000,000	0.00 Client	Buy
16:34:18	R2023	On 02/11/2017			Bond Future	1	49,000,000	0.00 Member	Sell
16:34:18	R2023	On 02/11/2017			Bond Future	1	95,000,000	0.00 Client	Buy
Total for R2023 Bond Future						7	576,000,000	0.00	
17:09:17	R2032	On 03/08/2017			Bond Future	1	20,200,000	0.00 Member	Sell
17:09:17	R2032	On 03/08/2017			Bond Future	1	20,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						2	40,400,000	0.00	
10:31:34	R2044	On 03/08/2017			Bond Future	1	4,200,000	0.00 Member	Buy
10:31:34	R2044	On 03/08/2017			Bond Future	1	4,200,000	0.00 Member	Sell
10:44:44	R2044	On 03/08/2017			Bond Future	1	4,200,000	0.00 Client	Sell
10:44:44	R2044	On 03/08/2017			Bond Future	1	4,200,000	0.00 Member	Buy
Total for R2044 Bond Future						4	16,800,000	0.00	
10:31:34	R2048	On 03/08/2017			Bond Future	1	4,300,000	0.00 Member	Buy
10:31:34	R2048	On 03/08/2017			Bond Future	1	4,300,000	0.00 Member	Sell
10:44:57	R2048	On 03/08/2017			Bond Future	1	4,300,000	0.00 Member	Buy
10:44:57	R2048	On 03/08/2017			Bond Future	1	4,300,000	0.00 Client	Sell
Total for R2048 Bond Future						4	17,200,000	0.00	
15:19:47	R209	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
15:19:47	R209	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
17:21:55	R209	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
17:21:55	R209	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R209 Bond Future						4	80,000,000	0.00	
15:19:47	R213	On 03/08/2017			Bond Future	1	17,000,000	0.00 Member	Sell
15:19:47	R213	On 03/08/2017			Bond Future	1	17,000,000	0.00 Member	Buy
17:21:47	R213	On 03/08/2017			Bond Future	1	17,000,000	0.00 Client	Sell
17:21:47	R213	On 03/08/2017			Bond Future	1	17,000,000	0.00 Member	Buy
Total for R213 Bond Future						4	68,000,000	0.00	
Grand Total for all Instruments						162	3,567,620,000	0.00	