



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 15/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:44:29	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
11:44:29	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
11:51:54	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
11:51:54	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
13:50:17	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Buy
13:50:17	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					6	60,000	0.00	
15:28:18	I2025	On 03/08/2017		Bond Future	1	3,700,000	0.00 Client	Buy
15:28:18	I2025	On 03/08/2017		Bond Future	1	3,700,000	0.00 Client	Sell
Total for I2025 Bond Future					2	7,400,000	0.00	
9:09:20	IGOV	On 03/08/2017		Index Future	1	590,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:09:20	IGOV	On 03/08/2017			Index Future	1	590,000	0.00 Member	Buy
10:16:32	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Member	Sell
10:16:32	IGOV	On 03/08/2017			Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future						4	1,220,000	0.00	
11:09:33	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Buy
11:09:33	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Sell
11:21:54	R186	On 03/08/2017			Bond Future	1	30,000,000	0.00 Member	Sell
11:21:54	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Buy
11:36:23	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
11:36:23	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Buy
11:36:23	R186	On 03/08/2017			Bond Future	1	30,000,000	0.00 Member	Buy
11:36:23	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Client	Sell
11:36:23	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Buy
11:36:23	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
11:36:23	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
11:36:23	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Member	Sell
11:36:23	R186	On 03/08/2017			Bond Future	1	30,000,000	0.00 Client	Sell
11:36:23	R186	On 03/08/2017			Bond Future	1	25,000,000	0.00 Client	Sell
11:36:23	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
14:21:54	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Buy
14:21:54	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Sell
14:27:11	R186	On 03/08/2017			Bond Future	1	7,000,000	0.00 Member	Sell
14:27:11	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Buy
15:25:40	R186	On 03/08/2017			Bond Future	1	125,000,000	0.00 Member	Buy
15:25:40	R186	On 03/08/2017			Bond Future	1	29,000,000	0.00 Member	Buy
15:25:40	R186	On 03/08/2017			Bond Future	1	39,000,000	0.00 Member	Buy
15:25:40	R186	On 03/08/2017			Bond Future	1	125,000,000	0.00 Client	Sell
15:25:40	R186	On 03/08/2017			Bond Future	1	7,000,000	0.00 Member	Buy
15:25:40	R186	On 03/08/2017			Bond Future	1	7,000,000	0.00 Client	Sell
15:25:40	R186	On 03/08/2017			Bond Future	1	29,000,000	0.00 Member	Sell
15:25:40	R186	On 03/08/2017			Bond Future	1	125,000,000	0.00 Member	Sell
15:25:40	R186	On 03/08/2017			Bond Future	1	39,000,000	0.00 Member	Sell
15:25:40	R186	On 03/08/2017			Bond Future	1	29,000,000	0.00 Client	Sell
15:25:40	R186	On 03/08/2017			Bond Future	1	39,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:26:48	R186	On 03/08/2017			Bond Future	1	500,000,000	0.00 Member	Buy
15:26:48	R186	On 03/08/2017			Bond Future	1	500,000,000	0.00 Member	Sell
15:28:18	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Sell
15:28:18	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Buy
15:28:22	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Sell
15:28:22	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Buy
16:02:31	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Buy
16:02:31	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Sell
16:06:03	R186	On 03/08/2017			Bond Future	1	66,500,000	0.00 Member	Sell
16:06:03	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Buy
16:14:19	R186	On 03/08/2017			Bond Future	1	24,200,000	0.00 Member	Sell
16:14:20	R186	On 03/08/2017			Bond Future	1	66,500,000	0.00 Member	Buy
16:14:20	R186	On 03/08/2017			Bond Future	1	66,500,000	0.00 Client	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	41,500,000	0.00 Member	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	21,000,000	0.00 Member	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	16,800,000	0.00 Member	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	24,200,000	0.00 Member	Buy
16:15:58	R186	On 03/08/2017			Bond Future	1	16,800,000	0.00 Member	Buy
16:15:58	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Client	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	41,500,000	0.00 Client	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	22,700,000	0.00 Member	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	21,000,000	0.00 Member	Buy
16:15:58	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
16:15:58	R186	On 03/08/2017			Bond Future	1	41,500,000	0.00 Member	Buy
16:15:58	R186	On 03/08/2017			Bond Future	1	22,700,000	0.00 Member	Buy
16:15:58	R186	On 03/08/2017			Bond Future	1	21,000,000	0.00 Client	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Member	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	24,200,000	0.00 Client	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	16,800,000	0.00 Client	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	5,600,000	0.00 Member	Buy
16:15:58	R186	On 03/08/2017			Bond Future	1	22,700,000	0.00 Client	Sell
16:15:58	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R186 Bond Future						63	4,009,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:38:15	R2030	On 03/08/2017			Bond Future	1	44,000,000	0.00 Member	Sell
13:38:15	R2030	On 03/08/2017			Bond Future	1	18,900,000	0.00 Member	Buy
13:43:12	R2030	On 03/08/2017			Bond Future	1	7,100,000	0.00 Member	Buy
13:43:12	R2030	On 03/08/2017			Bond Future	1	18,000,000	0.00 Member	Buy
13:43:12	R2030	On 03/08/2017			Bond Future	1	18,900,000	0.00 Client	Buy
13:43:12	R2030	On 03/08/2017			Bond Future	1	7,100,000	0.00 Member	Sell
13:43:12	R2030	On 03/08/2017			Bond Future	1	18,000,000	0.00 Member	Sell
13:43:12	R2030	On 03/08/2017			Bond Future	1	18,900,000	0.00 Member	Sell
13:43:12	R2030	On 03/08/2017			Bond Future	1	18,000,000	0.00 Client	Buy
13:43:12	R2030	On 03/08/2017			Bond Future	1	7,100,000	0.00 Client	Buy
Total for R2030 Bond Future						10	176,000,000	0.00	
13:26:06	R2032	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
13:26:06	R2032	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Buy
13:33:52	R2032	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Buy
13:33:52	R2032	On 03/08/2017			Bond Future	1	8,000,000	0.00 Client	Buy
13:33:52	R2032	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Sell
13:33:52	R2032	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Sell
13:33:52	R2032	On 03/08/2017			Bond Future	1	12,000,000	0.00 Client	Buy
Total for R2032 Bond Future						7	80,000,000	0.00	
12:43:41	R2048	On 03/08/2017			Bond Future	1	64,000,000	0.00 Member	Sell
12:43:41	R2048	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Buy
12:43:41	R2048	On 03/08/2017			Bond Future	1	64,000,000	0.00 Member	Buy
12:43:41	R2048	On 03/08/2017			Bond Future	1	35,000,000	0.00 Member	Sell
13:03:02	R2048	On 03/08/2017			Bond Future	1	64,000,000	0.00 Member	Buy
13:03:02	R2048	On 03/08/2017			Bond Future	1	64,000,000	0.00 Client	Sell
13:03:50	R2048	On 03/08/2017			Bond Future	1	8,000,000	0.00 Member	Sell
13:03:50	R2048	On 03/08/2017			Bond Future	1	27,000,000	0.00 Client	Buy
13:03:50	R2048	On 03/08/2017			Bond Future	1	27,000,000	0.00 Member	Buy
13:03:50	R2048	On 03/08/2017			Bond Future	1	8,000,000	0.00 Client	Buy
13:03:50	R2048	On 03/08/2017			Bond Future	1	27,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						11	396,000,000	0.00	
15:28:18	R208	On 03/08/2017			Bond Future	1	3,500,000	0.00 Client	Sell
15:28:18	R208	On 03/08/2017			Bond Future	1	3,500,000	0.00 Client	Buy
Total for R208 Bond Future						2	7,000,000	0.00	
12:15:38	R209	On 03/08/2017			Bond Future	1	6,600,000	0.00 Member	Buy
12:15:38	R209	On 03/08/2017			Bond Future	1	6,600,000	0.00 Client	Sell
Total for R209 Bond Future						2	13,200,000	0.00	
15:28:18	R212	On 03/08/2017			Bond Future	1	4,600,000	0.00 Client	Sell
15:28:18	R212	On 03/08/2017			Bond Future	1	4,600,000	0.00 Client	Buy
Total for R212 Bond Future						2	9,200,000	0.00	
Grand Total for all Instruments						109	4,699,680,000	0.00	