



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 06/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:56	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Sell
15:45:56	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Buy
16:11:10	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Member	Buy
16:11:10	ALBI	On 03/08/2017		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	0.00	
11:29:09	GOVI	On 03/08/2017		GOVI	1	20,000	0.00 Client	Buy
11:29:09	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
11:32:40	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Sell
11:32:40	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
11:32:40	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Client	Sell
11:32:40	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy
11:32:40	GOVI	On 03/08/2017		GOVI	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for GOVI GOVI						7	80,000	0.00	
11:27:25	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
11:27:25	R186	On 03/08/2017			Bond Future	1	400,000,000	0.00 Member	Buy
12:03:07	R186	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Sell
12:03:07	R186	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Buy
13:22:37	R186	On 03/08/2017			Bond Future	1	41,300,000	0.00 Member	Buy
13:22:37	R186	On 03/08/2017			Bond Future	1	41,300,000	0.00 Client	Sell
13:22:37	R186	On 03/08/2017			Bond Future	1	248,500,000	0.00 Client	Sell
13:22:37	R186	On 03/08/2017			Bond Future	1	248,500,000	0.00 Member	Sell
13:22:37	R186	On 03/08/2017			Bond Future	1	248,500,000	0.00 Member	Buy
13:22:37	R186	On 03/08/2017			Bond Future	1	41,300,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	24,300,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	24,300,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	5,900,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	4,600,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	16,200,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	16,200,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	4,600,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	6,100,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	11,400,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	10,700,000	0.00 Member	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	5,900,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	16,200,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	11,400,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	24,300,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	10,700,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	10,700,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	5,900,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	6,100,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	6,100,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Buy
13:22:38	R186	On 03/08/2017			Bond Future	1	2,700,000	0.00 Client	Sell
13:22:38	R186	On 03/08/2017			Bond Future	1	11,400,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
13:22:39	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,900,000	0.00 Member	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,700,000	0.00 Member	Sell
13:22:39	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
15:45:56	R186	On 03/08/2017			Bond Future	1	5,500,000	0.00 Member	Sell
15:45:56	R186	On 03/08/2017			Bond Future	1	5,500,000	0.00 Member	Buy
16:11:44	R186	On 03/08/2017			Bond Future	1	5,500,000	0.00 Member	Buy
16:11:44	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Sell
16:32:53	R186	On 03/08/2017			Bond Future	1	150,000,000	0.00 Client	Buy
16:32:53	R186	On 03/08/2017			Bond Future	1	150,000,000	0.00 Member	Sell
16:42:07	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Client	Sell
16:42:07	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Member	Buy
16:42:07	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Sell
16:42:07	R186	On 03/08/2017			Bond Future	1	4,400,000	0.00 Member	Buy
16:42:07	R186	On 03/08/2017			Bond Future	1	1,100,000	0.00 Client	Sell
17:07:20	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
17:07:20	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Buy
17:16:28	R186	On 03/08/2017			Bond Future	1	123,700,000	0.00 Member	Sell
17:16:28	R186	On 03/08/2017			Bond Future	1	123,700,000	0.00 Member	Buy
17:16:28	R186	On 03/08/2017			Bond Future	1	123,700,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	20,700,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	8,100,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	12,200,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	5,700,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	8,100,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	2,300,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	8,100,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	5,400,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	20,700,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	3,100,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	5,700,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	5,400,000	0.00 Member	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	20,700,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
17:16:29	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	12,200,000	0.00 Member	Buy
17:16:29	R186	On 03/08/2017			Bond Future	1	5,700,000	0.00 Client	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Client	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Sell
17:16:30	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
17:16:30	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Buy
17:16:30	R186	On 03/08/2017			Bond Future	1	700,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
17:16:30	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Sell
17:16:31	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:16:31	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
Total for R186 Bond Future						156	3,033,000,000	0.00	
Grand Total for all Instruments						167	3,033,120,000	0.00	