



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 28/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:33	ALBI	On 03/08/2017		Index Future	1	30,000	0.00 Member	Buy
16:15:33	ALBI	On 03/08/2017		Index Future	1	30,000	0.00 Client	Sell
Total for ALBI Index Future					2	60,000	0.00	
8:07:53	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Client	Buy
8:07:53	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Member	Sell
8:21:25	R186	On 03/08/2017		Bond Future	1	300,000	0.00 Member	Sell
8:21:25	R186	On 03/08/2017		Bond Future	1	26,100,000	0.00 Member	Buy
8:51:08	R186	On 03/08/2017		Bond Future	1	18,300,000	0.00 Member	Buy
8:51:08	R186	On 03/08/2017		Bond Future	1	34,800,000	0.00 Member	Sell
9:06:20	R186	On 03/08/2017		Bond Future	1	1,600,000	0.00 Member	Buy
9:06:20	R186	On 03/08/2017		Bond Future	1	100,000	0.00 Member	Sell
9:06:20	R186	On 03/08/2017		Bond Future	1	1,600,000	0.00 Member	Sell
9:06:20	R186	On 03/08/2017		Bond Future	1	1,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:17:46	R186	On 03/08/2017	8.75	Put	Bond Future	1	1,400,000	0.00 Member	Sell
9:17:46	R186	On 03/08/2017	8.75	Put	Bond Future	1	6,000,000	0.00 Member	Buy
9:17:46	R186	On 03/08/2017	8.75	Put	Bond Future	1	6,000,000	0.00 Member	Buy
9:17:46	R186	On 03/08/2017	8.75	Put	Bond Future	1	6,000,000	0.00 Member	Sell
10:18:02	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Buy
10:18:02	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
10:18:02	R186	On 03/08/2017			Bond Future	1	6,600,000	0.00 Client	Buy
10:18:02	R186	On 03/08/2017			Bond Future	1	6,200,000	0.00 Client	Buy
10:18:02	R186	On 03/08/2017			Bond Future	1	18,300,000	0.00 Member	Sell
10:18:02	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
10:18:02	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell
10:18:02	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
10:18:02	R186	On 03/08/2017			Bond Future	1	18,300,000	0.00 Client	Buy
10:18:02	R186	On 03/08/2017			Bond Future	1	6,200,000	0.00 Member	Sell
10:18:02	R186	On 03/08/2017			Bond Future	1	6,200,000	0.00 Member	Buy
10:18:02	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
10:18:02	R186	On 03/08/2017			Bond Future	1	6,600,000	0.00 Member	Sell
10:18:02	R186	On 03/08/2017			Bond Future	1	6,600,000	0.00 Member	Buy
10:37:13	R186	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Buy
10:37:13	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
10:46:29	R186	On 03/08/2017	8.75	Put	Bond Future	1	6,000,000	0.00 Member	Sell
10:46:29	R186	On 03/08/2017	8.75	Put	Bond Future	1	6,000,000	0.00 Client	Buy
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	300,000	0.00 Client	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	3,400,000	0.00 Client	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	1,400,000	0.00 Member	Buy
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	300,000	0.00 Member	Buy
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	300,000	0.00 Member	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	400,000	0.00 Member	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	200,000	0.00 Member	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	300,000	0.00 Member	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	3,400,000	0.00 Member	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	3,400,000	0.00 Member	Buy
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	200,000	0.00 Member	Buy
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	200,000	0.00 Client	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	1,400,000	0.00 Client	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	300,000	0.00 Client	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	400,000	0.00 Client	Sell
10:48:12	R186	On 03/08/2017	8.75	Put	Bond Future	1	300,000	0.00 Member	Buy
10:48:55	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
10:48:55	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Buy
10:49:59	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Client	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
10:49:59	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
10:49:59	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
10:49:59	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
10:56:48	R186	On 03/08/2017			Bond Future	1	3,500,000	0.00 Client	Sell
10:56:48	R186	On 03/08/2017			Bond Future	1	3,500,000	0.00 Member	Buy
10:56:48	R186	On 03/08/2017			Bond Future	1	3,500,000	0.00 Member	Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00 Member	Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	62,100,000	0.00 Member	Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	62,100,000	0.00 Member	Buy
10:56:49	R186	On 03/08/2017			Bond Future	1	17,100,000	0.00 Member	Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00 Member	Buy
10:56:49	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00 Client	Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	17,100,000	0.00 Client	Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Member	Buy
10:56:49	R186	On 03/08/2017			Bond Future	1	2,400,000	0.00 Client	Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	17,100,000	0.00 Member	Buy
10:56:49	R186	On 03/08/2017			Bond Future	1	62,100,000	0.00 Client	Sell
10:56:49	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Buy
10:58:33	R186	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	16,200,000	0.00 Member	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	4,500,000	0.00 Member	Buy
10:58:33	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
10:58:33	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Member	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	16,200,000	0.00 Member	Buy
10:58:33	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
10:58:33	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
10:58:33	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Client	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	16,200,000	0.00 Client	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	4,500,000	0.00 Client	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Client	Sell
10:58:33	R186	On 03/08/2017			Bond Future	1	3,600,000	0.00 Member	Buy
16:36:19	R186	On 03/08/2017			Bond Future	1	34,300,000	0.00 Member	Buy
16:36:19	R186	On 03/08/2017			Bond Future	1	34,300,000	0.00 Member	Sell
16:51:07	R186	On 03/08/2017			Bond Future	1	34,300,000	0.00 Client	Buy
16:51:07	R186	On 03/08/2017			Bond Future	1	34,300,000	0.00 Member	Sell
17:25:13	R186	On 03/08/2017			Bond Future	1	33,500,000	0.00 Member	Sell
17:25:13	R186	On 03/08/2017			Bond Future	1	27,000,000	0.00 Member	Buy
17:35:20	R186	On 03/08/2017			Bond Future	1	6,500,000	0.00 Member	Buy
17:35:20	R186	On 03/08/2017			Bond Future	1	6,500,000	0.00 Member	Sell
17:35:20	R186	On 03/08/2017			Bond Future	1	27,000,000	0.00 Member	Sell
17:35:20	R186	On 03/08/2017			Bond Future	1	27,000,000	0.00 Client	Buy
17:35:20	R186	On 03/08/2017			Bond Future	1	6,500,000	0.00 Client	Buy
Total for R186 Bond Future						113	980,600,000	0.00	
16:25:00	R2030	On 03/08/2017			Bond Future	1	7,800,000	0.00 Member	Sell
16:25:00	R2030	On 03/08/2017			Bond Future	1	7,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:56:34	R2030	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
16:56:34	R2030	On 03/08/2017			Bond Future	1	7,300,000	0.00 Member	Buy
16:56:34	R2030	On 03/08/2017			Bond Future	1	7,300,000	0.00 Client	Sell
16:56:34	R2030	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
16:58:21	R2030	On 03/08/2017			Bond Future	1	34,000,000	0.00 Member	Buy
16:58:21	R2030	On 03/08/2017			Bond Future	1	34,000,000	0.00 Member	Sell
17:00:08	R2030	On 03/08/2017			Bond Future	1	34,000,000	0.00 Member	Sell
17:00:08	R2030	On 03/08/2017			Bond Future	1	34,000,000	0.00 Client	Buy
Total for R2030 Bond Future						10	167,200,000	0.00	
11:26:17	R2048	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Sell
11:26:17	R2048	On 03/08/2017			Bond Future	1	4,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	8,000,000	0.00	
12:18:09	R209	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
12:18:09	R209	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R209 Bond Future						2	20,000,000	0.00	
17:25:13	R213	On 03/08/2017			Bond Future	1	178,800,000	0.00 Member	Sell
17:25:13	R213	On 03/08/2017			Bond Future	1	157,900,000	0.00 Member	Buy
17:36:33	R213	On 03/08/2017			Bond Future	1	8,900,000	0.00 Member	Sell
17:36:33	R213	On 03/08/2017			Bond Future	1	8,900,000	0.00 Member	Buy
17:36:33	R213	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Buy
17:36:33	R213	On 03/08/2017			Bond Future	1	157,900,000	0.00 Client	Buy
17:36:33	R213	On 03/08/2017			Bond Future	1	8,900,000	0.00 Client	Buy
17:36:33	R213	On 03/08/2017			Bond Future	1	12,000,000	0.00 Client	Buy
17:36:33	R213	On 03/08/2017			Bond Future	1	12,000,000	0.00 Member	Sell
17:36:33	R213	On 03/08/2017			Bond Future	1	157,900,000	0.00 Member	Sell
Total for R213 Bond Future						10	715,200,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					139	1,891,060,000		0.00
