



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 04/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:43:39	IGOV	On 03/08/2017		Index Future	1	230,000	0.00 Member	Sell
9:43:39	IGOV	On 03/08/2017		Index Future	1	230,000	0.00 Member	Buy
Total for IGOV Index Future					2	460,000	0.00	
9:38:39	R186	On 03/08/2017		Bond Future	1	7,200,000	0.00 Member	Buy
9:38:39	R186	On 03/08/2017		Bond Future	1	7,200,000	0.00 Client	Sell
9:47:14	R186	On 03/08/2017		Bond Future	1	203,700,000	0.00 Member	Buy
9:47:14	R186	On 03/08/2017		Bond Future	1	203,700,000	0.00 Member	Sell
10:14:50	R186	On 03/08/2017		Bond Future	1	4,000,000	0.00 Member	Sell
10:14:50	R186	On 03/08/2017		Bond Future	1	4,000,000	0.00 Client	Buy
12:37:54	R186	On 03/08/2017		Bond Future	1	63,500,000	0.00 Member	Sell
12:37:54	R186	On 03/08/2017		Bond Future	1	63,500,000	0.00 Member	Buy
14:12:45	R186	On 03/08/2017		Bond Future	1	63,500,000	0.00 Client	Buy
14:12:45	R186	On 03/08/2017		Bond Future	1	63,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:09	R186	On 03/08/2017			Bond Future	1	63,500,000	0.00 Member	Sell
15:16:09	R186	On 03/08/2017			Bond Future	1	63,500,000	0.00 Member	Buy
15:18:35	R186	On 03/08/2017			Bond Future	1	63,500,000	0.00 Client	Sell
15:18:35	R186	On 03/08/2017			Bond Future	1	63,500,000	0.00 Member	Buy
Total for R186 Bond Future						14	937,800,000	0.00	
9:38:39	R202	On 03/08/2017			Bond Future	1	2,900,000	0.00 Member	Sell
9:38:39	R202	On 03/08/2017			Bond Future	1	2,900,000	0.00 Client	Buy
Total for R202 Bond Future						2	5,800,000	0.00	
12:37:54	R2035	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Sell
12:37:54	R2035	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Buy
14:12:06	R2035	On 03/08/2017			Bond Future	1	5,100,000	0.00 Client	Buy
14:12:06	R2035	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Sell
Total for R2035 Bond Future						4	20,400,000	0.00	
12:37:54	R2044	On 03/08/2017			Bond Future	1	4,900,000	0.00 Member	Sell
12:37:54	R2044	On 03/08/2017			Bond Future	1	4,900,000	0.00 Member	Buy
14:11:51	R2044	On 03/08/2017			Bond Future	1	4,900,000	0.00 Member	Sell
14:11:51	R2044	On 03/08/2017			Bond Future	1	4,900,000	0.00 Client	Buy
Total for R2044 Bond Future						4	19,600,000	0.00	
12:37:54	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Sell
12:37:54	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Buy
14:12:27	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Sell
14:12:27	R2048	On 03/08/2017			Bond Future	1	11,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	44,000,000	0.00	
12:37:54	R209	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:54	R209	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
13:27:31	R209	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
13:27:31	R209	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Buy
14:11:27	R209	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Buy
14:11:27	R209	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Sell
16:57:24	R209	On 03/08/2017			Bond Future	1	1,000,000	0.00 Member	Sell
16:57:24	R209	On 03/08/2017			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R209 Bond Future						8	10,200,000	0.00	
12:37:54	R213	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
12:37:54	R213	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Buy
14:11:12	R213	On 03/08/2017			Bond Future	1	2,100,000	0.00 Client	Buy
14:11:12	R213	On 03/08/2017			Bond Future	1	2,100,000	0.00 Member	Sell
15:30:28	R213	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Buy
15:30:28	R213	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Sell
15:32:56	R213	On 03/08/2017			Bond Future	1	100,000,000	0.00 Client	Buy
15:32:56	R213	On 03/08/2017			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R213 Bond Future						8	408,400,000	0.00	
Grand Total for all Instruments						46	1,446,660,000	0.00	