



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 14/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:53:36	R186	On 03/08/2017		Bond Future	1	200,000	0.00 Member	Sell
8:53:36	R186	On 03/08/2017		Bond Future	1	22,500,000	0.00 Member	Buy
9:49:17	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Sell
9:49:17	R186	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017		Bond Future	1	5,100,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017		Bond Future	1	800,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017		Bond Future	1	1,400,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017		Bond Future	1	200,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017		Bond Future	1	1,400,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017		Bond Future	1	200,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017		Bond Future	1	800,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017		Bond Future	1	200,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017		Bond Future	1	300,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017		Bond Future	1	1,300,000	0.00 Member	Sell
10:04:14	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
10:04:14	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	1,600,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	1,300,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	800,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	2,200,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
10:04:14	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	2,000,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	5,100,000	0.00 Client	Sell
10:04:14	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Client	Sell
10:08:59	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy
10:08:59	R186	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
12:22:23	R186	On 03/08/2017			Bond Future	1	31,000,000	0.00 Member	Sell
12:22:23	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
15:10:31	R186	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Buy
15:10:31	R186	On 03/08/2017			Bond Future	1	11,000,000	0.00 Client	Buy
15:10:31	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Buy
15:10:31	R186	On 03/08/2017			Bond Future	1	11,000,000	0.00 Member	Sell
15:10:31	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
16:29:40	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Buy
16:29:40	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Sell
16:39:49	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Sell
16:39:49	R186	On 03/08/2017			Bond Future	1	200,000,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	11,500,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	11,500,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	68,000,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	21,000,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	11,500,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	21,000,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	37,000,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	37,000,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	68,000,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	6,000,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	6,000,000	0.00 Member	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	21,000,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	37,000,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	68,000,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	6,000,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy
17:42:00	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
17:42:00	R186	On 03/08/2017			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R186 Bond Future						96	1,454,000,000	0.00	
15:34:17	R2044	On 03/08/2017			Bond Future	1	77,000,000	0.00 Member	Buy
15:34:17	R2044	On 03/08/2017			Bond Future	1	77,000,000	0.00 Client	Sell
15:42:17	R2044	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Sell
15:42:17	R2044	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2044 Bond Future						4	174,000,000	0.00	
Grand Total for all Instruments						100	1,628,000,000	0.00	