



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 10/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:36:17	I2050	On 01/02/2018		Bond Future	1	1,500,000	0.00 Member	Sell
11:36:17	I2050	On 01/02/2018		Bond Future	1	1,500,000	0.00 Member	Buy
15:12:50	I2050	On 01/02/2018		Bond Future	1	1,500,000	0.00 Member	Sell
15:12:50	I2050	On 01/02/2018		Bond Future	1	1,500,000	0.00 Client	Buy
Total for I2050 Bond Future					4	6,000,000	0.00	
15:37:31	IGOV	On 01/02/2018		Index Future	1	170,000	0.00 Client	Buy
15:37:31	IGOV	On 01/02/2018		Index Future	1	170,000	0.00 Client	Sell
Total for IGOV Index Future					2	340,000	0.00	
9:50:22	R186	On 01/02/2018		Bond Future	1	5,000,000	0.00 Member	Sell
9:50:22	R186	On 01/02/2018		Bond Future	1	5,000,000	0.00 Member	Buy
10:17:07	R186	On 01/02/2018		Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:17:07	R186	On 01/02/2018			Bond Future	1	25,000,000	0.00 Client	Buy
11:49:04	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
11:49:04	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Sell
11:56:52	R186	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Sell
11:56:52	R186	On 01/02/2018			Bond Future	1	86,800,000	0.00 Member	Buy
12:01:19	R186	On 01/02/2018			Bond Future	1	86,800,000	0.00 Member	Sell
12:01:19	R186	On 01/02/2018			Bond Future	1	413,200,000	0.00 Client	Buy
12:01:19	R186	On 01/02/2018			Bond Future	1	86,800,000	0.00 Client	Buy
12:01:19	R186	On 01/02/2018			Bond Future	1	413,200,000	0.00 Member	Sell
12:01:19	R186	On 01/02/2018			Bond Future	1	413,200,000	0.00 Member	Buy
13:40:59	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Client	Sell
13:40:59	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Buy
15:36:24	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
15:36:24	R186	On 01/02/2018			Bond Future	1	286,000,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	9,200,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	11,800,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	14,100,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	186,700,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	23,100,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	6,200,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	186,700,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	6,500,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	6,500,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	23,100,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	6,200,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	17,200,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	14,100,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	11,800,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	186,700,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	17,200,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	14,100,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	23,100,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	17,200,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	6,200,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	3,700,000	0.00 Client	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	11,800,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	9,200,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	9,200,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	6,500,000	0.00 Member	Sell
16:26:18	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
16:26:18	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy
16:26:19	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
16:26:19	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:26:19	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:19	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:44:16	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Client	Buy
16:44:16	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Sell
Total for R186 Bond Future						78	3,221,000,000	0.00	
8:49:46	R202	On 01/02/2018			Bond Future	1	84,100,000	0.00 Member	Buy
8:49:46	R202	On 01/02/2018			Bond Future	1	84,100,000	0.00 Client	Sell
Total for R202 Bond Future						2	168,200,000	0.00	
11:36:17	R2032	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
11:36:17	R2032	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
15:13:12	R2032	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
15:13:12	R2032	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R2032 Bond Future						4	6,800,000	0.00	
12:27:37	R2037	On 01/02/2018	10.32	Put	Bond Future	1	139,000,000	0.00 Member	Buy
12:27:37	R2037	On 01/02/2018	10.72	Put	Bond Future	1	139,000,000	0.00 Member	Sell
12:27:37	R2037	On 01/02/2018	10.72	Put	Bond Future	1	200,000,000	0.00 Member	Buy
12:27:37	R2037	On 01/02/2018	10.32	Put	Bond Future	1	200,000,000	0.00 Member	Sell
13:01:34	R2037	On 01/02/2018	9.88	Call	Bond Future	1	200,000,000	0.00 Client	Buy
13:01:34	R2037	On 01/02/2018	9.88	Call	Bond Future	1	139,000,000	0.00 Member	Sell
16:18:59	R2037	On 01/02/2018	10.32	Put	Bond Future	1	46,000,000	0.00 Member	Buy
16:18:59	R2037	On 01/02/2018	10.32	Put	Bond Future	1	7,000,000	0.00 Member	Buy
16:18:59	R2037	On 01/02/2018	10.32	Put	Bond Future	1	8,000,000	0.00 Member	Buy
16:19:13	R2037	On 01/02/2018	10.72	Put	Bond Future	1	7,000,000	0.00 Member	Sell
16:19:13	R2037	On 01/02/2018	10.72	Put	Bond Future	1	8,000,000	0.00 Member	Sell
16:19:13	R2037	On 01/02/2018	10.72	Put	Bond Future	1	46,000,000	0.00 Member	Sell
16:19:26	R2037	On 01/02/2018	9.88	Call	Bond Future	1	7,000,000	0.00 Member	Sell
16:19:26	R2037	On 01/02/2018	9.88	Call	Bond Future	1	8,000,000	0.00 Member	Sell
16:19:26	R2037	On 01/02/2018	9.88	Call	Bond Future	1	46,000,000	0.00 Member	Sell
16:20:42	R2037	On 01/02/2018	10.32	Put	Bond Future	1	139,000,000	0.00 Client	Buy
16:20:42	R2037	On 01/02/2018	10.32	Put	Bond Future	1	139,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:02	R2037	On 01/02/2018	10.72	Put	Bond Future	1	139,000,000	0.00 Member	Buy
16:21:02	R2037	On 01/02/2018	10.72	Put	Bond Future	1	139,000,000	0.00 Client	Sell
16:21:17	R2037	On 01/02/2018	9.88	Call	Bond Future	1	139,000,000	0.00 Member	Buy
16:21:17	R2037	On 01/02/2018	9.88	Call	Bond Future	1	139,000,000	0.00 Client	Sell
16:21:35	R2037	On 01/02/2018	10.32	Put	Bond Future	1	46,000,000	0.00 Member	Sell
16:21:35	R2037	On 01/02/2018	10.32	Put	Bond Future	1	46,000,000	0.00 Client	Buy
16:21:55	R2037	On 01/02/2018	10.72	Put	Bond Future	1	46,000,000	0.00 Client	Sell
16:21:55	R2037	On 01/02/2018	10.72	Put	Bond Future	1	46,000,000	0.00 Member	Buy
16:22:29	R2037	On 01/02/2018	9.88	Call	Bond Future	1	46,000,000	0.00 Member	Buy
16:22:29	R2037	On 01/02/2018	9.88	Call	Bond Future	1	46,000,000	0.00 Client	Sell
16:23:03	R2037	On 01/02/2018	10.32	Put	Bond Future	1	8,000,000	0.00 Client	Buy
16:23:03	R2037	On 01/02/2018	10.32	Put	Bond Future	1	8,000,000	0.00 Member	Sell
16:23:23	R2037	On 01/02/2018	10.72	Put	Bond Future	1	8,000,000	0.00 Member	Buy
16:23:23	R2037	On 01/02/2018	10.72	Put	Bond Future	1	8,000,000	0.00 Client	Sell
16:23:35	R2037	On 01/02/2018	9.88	Call	Bond Future	1	8,000,000	0.00 Client	Sell
16:23:35	R2037	On 01/02/2018	9.88	Call	Bond Future	1	8,000,000	0.00 Member	Buy
16:23:53	R2037	On 01/02/2018	10.32	Put	Bond Future	1	7,000,000	0.00 Client	Buy
16:23:53	R2037	On 01/02/2018	10.32	Put	Bond Future	1	7,000,000	0.00 Member	Sell
16:24:09	R2037	On 01/02/2018	10.72	Put	Bond Future	1	7,000,000	0.00 Member	Buy
16:24:09	R2037	On 01/02/2018	10.72	Put	Bond Future	1	7,000,000	0.00 Client	Sell
16:24:25	R2037	On 01/02/2018	9.88	Call	Bond Future	1	7,000,000	0.00 Member	Buy
16:24:25	R2037	On 01/02/2018	9.88	Call	Bond Future	1	7,000,000	0.00 Client	Sell
Total for R2037 Bond Future						39	2,400,000,000	0.00	
Grand Total for all Instruments						129	5,802,340,000	0.00	