



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 22/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:55:25	ALBI	On 01/02/2018		Index Future	1	30,000	0.00 Client	Buy
9:55:25	ALBI	On 01/02/2018		Index Future	1	30,000	0.00 Member	Sell
10:01:26	ALBI	On 01/02/2018		Index Future	1	30,000	0.00 Member	Buy
10:01:26	ALBI	On 01/02/2018		Index Future	1	30,000	0.00 Client	Sell
Total for ALBI Index Future					4	120,000	0.00	
9:48:17	R186	On 01/02/2018		Bond Future	1	957,300,000	0.00 Member	Buy
9:48:17	R186	On 01/02/2018		Bond Future	1	76,400,000	0.00 Member	Sell
10:02:45	R186	On 01/02/2018		Bond Future	1	48,600,000	0.00 Member	Sell
10:02:45	R186	On 01/02/2018		Bond Future	1	48,600,000	0.00 Member	Buy
10:02:45	R186	On 01/02/2018		Bond Future	1	48,600,000	0.00 Client	Sell
10:02:46	R186	On 01/02/2018		Bond Future	1	415,700,000	0.00 Client	Sell
10:02:46	R186	On 01/02/2018		Bond Future	1	169,700,000	0.00 Member	Buy
10:02:46	R186	On 01/02/2018		Bond Future	1	169,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	415,700,000	0.00 Member	Buy
10:02:46	R186	On 01/02/2018			Bond Future	1	39,400,000	0.00 Client	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	76,400,000	0.00 Member	Buy
10:02:46	R186	On 01/02/2018			Bond Future	1	27,600,000	0.00 Client	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	415,700,000	0.00 Member	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	27,600,000	0.00 Member	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	63,700,000	0.00 Member	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	63,700,000	0.00 Client	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	39,400,000	0.00 Member	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	39,400,000	0.00 Member	Buy
10:02:46	R186	On 01/02/2018			Bond Future	1	76,400,000	0.00 Client	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	27,600,000	0.00 Member	Buy
10:02:46	R186	On 01/02/2018			Bond Future	1	116,200,000	0.00 Client	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	63,700,000	0.00 Member	Buy
10:02:46	R186	On 01/02/2018			Bond Future	1	116,200,000	0.00 Member	Buy
10:02:46	R186	On 01/02/2018			Bond Future	1	116,200,000	0.00 Member	Sell
10:02:46	R186	On 01/02/2018			Bond Future	1	169,700,000	0.00 Member	Sell
10:10:17	R186	On 01/02/2018			Bond Future	1	39,300,000	0.00 Member	Buy
10:10:17	R186	On 01/02/2018			Bond Future	1	39,300,000	0.00 Client	Sell
Total for R186 Bond Future						27	3,907,800,000	0.00	
9:51:01	R2032	On 01/02/2018			Bond Future	1	79,500,000	0.00 Member	Buy
9:51:01	R2032	On 01/02/2018			Bond Future	1	30,200,000	0.00 Member	Sell
9:58:24	R2032	On 01/02/2018			Bond Future	1	29,400,000	0.00 Member	Buy
9:58:24	R2032	On 01/02/2018			Bond Future	1	29,400,000	0.00 Member	Sell
9:58:24	R2032	On 01/02/2018			Bond Future	1	19,900,000	0.00 Member	Sell
9:58:24	R2032	On 01/02/2018			Bond Future	1	30,200,000	0.00 Client	Sell
9:58:24	R2032	On 01/02/2018			Bond Future	1	19,900,000	0.00 Member	Buy
9:58:24	R2032	On 01/02/2018			Bond Future	1	30,200,000	0.00 Member	Buy
9:58:24	R2032	On 01/02/2018			Bond Future	1	19,900,000	0.00 Client	Sell
9:58:24	R2032	On 01/02/2018			Bond Future	1	29,400,000	0.00 Client	Sell
Total for R2032 Bond Future						10	318,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:51:01	R2035	On 01/02/2018			Bond Future	1	48,000,000	0.00 Member	Buy
9:51:01	R2035	On 01/02/2018			Bond Future	1	30,000,000	0.00 Member	Sell
10:00:56	R2035	On 01/02/2018			Bond Future	1	18,000,000	0.00 Member	Sell
10:00:56	R2035	On 01/02/2018			Bond Future	1	18,000,000	0.00 Client	Sell
10:00:56	R2035	On 01/02/2018			Bond Future	1	30,000,000	0.00 Client	Sell
10:00:56	R2035	On 01/02/2018			Bond Future	1	18,000,000	0.00 Member	Buy
10:00:56	R2035	On 01/02/2018			Bond Future	1	30,000,000	0.00 Member	Buy
Total for R2035 Bond Future						7	192,000,000	0.00	
9:51:01	R2037	On 01/02/2018			Bond Future	1	814,100,000	0.00 Member	Buy
9:51:01	R2037	On 01/02/2018			Bond Future	1	54,000,000	0.00 Member	Sell
10:02:59	R2037	On 01/02/2018			Bond Future	1	760,100,000	0.00 Member	Buy
10:02:59	R2037	On 01/02/2018			Bond Future	1	760,100,000	0.00 Member	Sell
10:02:59	R2037	On 01/02/2018			Bond Future	1	760,100,000	0.00 Client	Sell
10:02:59	R2037	On 01/02/2018			Bond Future	1	54,000,000	0.00 Client	Sell
10:02:59	R2037	On 01/02/2018			Bond Future	1	54,000,000	0.00 Member	Buy
10:10:17	R2037	On 01/02/2018			Bond Future	1	116,400,000	0.00 Member	Buy
10:10:17	R2037	On 01/02/2018			Bond Future	1	116,400,000	0.00 Member	Sell
10:29:53	R2037	On 01/02/2018			Bond Future	1	116,400,000	0.00 Member	Buy
10:29:53	R2037	On 01/02/2018			Bond Future	1	116,400,000	0.00 Client	Sell
Total for R2037 Bond Future						11	3,722,000,000	0.00	
11:20:10	R2044	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Buy
11:20:10	R2044	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Sell
12:11:49	R2044	On 01/02/2018			Bond Future	1	2,300,000	0.00 Member	Sell
12:11:49	R2044	On 01/02/2018			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R2044 Bond Future						4	9,200,000	0.00	
10:34:48	R207	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Buy
10:34:48	R207	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Sell
10:48:09	R207	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Buy
10:48:09	R207	On 01/02/2018			Bond Future	1	2,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R207 Bond Future						4	8,800,000	0.00	
10:53:33	R209	On 01/02/2018	10.22	Put	Bond Future	1	5,700,000	0.00 Member	Buy
10:53:33	R209	On 01/02/2018	9.88	Put	Bond Future	1	12,300,000	0.00 Member	Buy
10:53:33	R209	On 01/02/2018	9.59	Put	Bond Future	1	12,300,000	0.00 Member	Sell
10:53:33	R209	On 01/02/2018	9.87	Put	Bond Future	1	5,700,000	0.00 Member	Sell
10:53:33	R209	On 01/02/2018	9.33	Call	Bond Future	1	12,300,000	0.00 Member	Buy
10:53:33	R209	On 01/02/2018	9.52	Call	Bond Future	1	5,700,000	0.00 Member	Buy
10:53:33	R209	On 01/02/2018	9.59	Put	Bond Future	1	12,300,000	0.00 Member	Buy
10:53:33	R209	On 01/02/2018	9.33	Call	Bond Future	1	12,300,000	0.00 Member	Sell
10:53:33	R209	On 01/02/2018	9.52	Call	Bond Future	1	5,700,000	0.00 Member	Sell
10:53:33	R209	On 01/02/2018	10.22	Put	Bond Future	1	5,700,000	0.00 Member	Sell
10:53:33	R209	On 01/02/2018	9.88	Put	Bond Future	1	12,300,000	0.00 Member	Sell
10:53:33	R209	On 01/02/2018	9.87	Put	Bond Future	1	5,700,000	0.00 Member	Buy
11:05:59	R209	On 03/05/2018	9.75	Call	Bond Future	1	18,000,000	0.00 Member	Buy
11:05:59	R209	On 03/05/2018	10.73	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:05:59	R209	On 03/05/2018	10.22	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:05:59	R209	On 01/11/2018	10.57	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:05:59	R209	On 01/11/2018	9.94	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:05:59	R209	On 01/11/2018	9.34	Call	Bond Future	1	18,000,000	0.00 Member	Buy
11:05:59	R209	On 02/08/2018	10.84	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:05:59	R209	On 02/08/2018	10.21	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:05:59	R209	On 02/08/2018	9.66	Call	Bond Future	1	18,000,000	0.00 Member	Buy
11:15:38	R209	On 01/02/2018	9.33	Call	Bond Future	1	12,300,000	0.00 Member	Sell
11:15:38	R209	On 01/02/2018	9.33	Call	Bond Future	1	12,300,000	0.00 Client	Buy
11:15:51	R209	On 01/02/2018	9.59	Put	Bond Future	1	12,300,000	0.00 Member	Buy
11:15:51	R209	On 01/02/2018	9.59	Put	Bond Future	1	12,300,000	0.00 Client	Sell
11:16:02	R209	On 01/02/2018	9.88	Put	Bond Future	1	12,300,000	0.00 Member	Sell
11:16:02	R209	On 01/02/2018	9.88	Put	Bond Future	1	12,300,000	0.00 Client	Buy
11:16:22	R209	On 01/02/2018	9.52	Call	Bond Future	1	5,700,000	0.00 Member	Sell
11:16:22	R209	On 01/02/2018	9.52	Call	Bond Future	1	5,700,000	0.00 Client	Buy
11:16:33	R209	On 01/02/2018	9.87	Put	Bond Future	1	5,700,000	0.00 Member	Buy
11:16:33	R209	On 01/02/2018	9.87	Put	Bond Future	1	5,700,000	0.00 Client	Sell
11:16:43	R209	On 01/02/2018	10.22	Put	Bond Future	1	5,700,000	0.00 Member	Sell
11:16:43	R209	On 01/02/2018	10.22	Put	Bond Future	1	5,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:19:39	R209	On 01/11/2018	9.34	Call	Bond Future	1	18,000,000	0.00 Member	Sell
11:19:39	R209	On 01/11/2018	10.57	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:19:39	R209	On 01/11/2018	9.94	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:19:39	R209	On 03/05/2018	10.73	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:19:39	R209	On 03/05/2018	10.22	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:19:39	R209	On 03/05/2018	9.75	Call	Bond Future	1	18,000,000	0.00 Member	Sell
11:19:39	R209	On 02/08/2018	9.66	Call	Bond Future	1	18,000,000	0.00 Member	Sell
11:19:39	R209	On 02/08/2018	10.21	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:19:39	R209	On 02/08/2018	10.84	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:29:33	R209	On 03/05/2018	10.73	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:29:33	R209	On 03/05/2018	10.73	Put	Bond Future	1	18,000,000	0.00 Client	Buy
11:29:46	R209	On 03/05/2018	10.22	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:29:46	R209	On 03/05/2018	10.22	Put	Bond Future	1	18,000,000	0.00 Client	Sell
11:29:58	R209	On 03/05/2018	9.75	Call	Bond Future	1	18,000,000	0.00 Member	Sell
11:29:58	R209	On 03/05/2018	9.75	Call	Bond Future	1	18,000,000	0.00 Client	Buy
11:31:25	R209	On 02/08/2018	10.84	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:31:25	R209	On 02/08/2018	10.84	Put	Bond Future	1	18,000,000	0.00 Client	Buy
11:31:35	R209	On 02/08/2018	10.21	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:31:35	R209	On 02/08/2018	10.21	Put	Bond Future	1	18,000,000	0.00 Client	Sell
11:31:54	R209	On 02/08/2018	9.66	Call	Bond Future	1	18,000,000	0.00 Member	Sell
11:31:54	R209	On 02/08/2018	9.66	Call	Bond Future	1	18,000,000	0.00 Client	Buy
11:35:13	R209	On 01/11/2018	10.57	Put	Bond Future	1	18,000,000	0.00 Member	Sell
11:35:13	R209	On 01/11/2018	10.57	Put	Bond Future	1	18,000,000	0.00 Client	Buy
11:35:27	R209	On 01/11/2018	9.94	Put	Bond Future	1	18,000,000	0.00 Member	Buy
11:35:27	R209	On 01/11/2018	9.94	Put	Bond Future	1	18,000,000	0.00 Client	Sell
11:35:45	R209	On 01/11/2018	9.34	Call	Bond Future	1	18,000,000	0.00 Member	Sell
11:35:45	R209	On 01/11/2018	9.34	Call	Bond Future	1	18,000,000	0.00 Client	Buy
11:50:19	R209	On 01/02/2018			Bond Future	1	718,300,000	0.00 Member	Buy
11:50:19	R209	On 01/02/2018			Bond Future	1	294,000,000	0.00 Member	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	115,400,000	0.00 Member	Buy
11:58:58	R209	On 01/02/2018			Bond Future	1	115,400,000	0.00 Member	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	291,300,000	0.00 Member	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	294,000,000	0.00 Client	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	10,500,000	0.00 Member	Buy
11:58:58	R209	On 01/02/2018			Bond Future	1	10,500,000	0.00 Client	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	291,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	294,000,000	0.00 Member	Buy
11:58:58	R209	On 01/02/2018			Bond Future	1	7,100,000	0.00 Client	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	10,500,000	0.00 Member	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	115,400,000	0.00 Client	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	291,300,000	0.00 Client	Sell
11:58:58	R209	On 01/02/2018			Bond Future	1	7,100,000	0.00 Member	Buy
Total for R209 Bond Future						76	3,737,200,000	0.00	
Grand Total for all Instruments						143	11,895,120,000	0.00	