



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 12/01/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:44	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Buy
13:24:44	R186	On 01/02/2018		Bond Future	1	7,600,000	0.00 Member	Sell
16:07:00	R186	On 01/02/2018		Bond Future	1	5,500,000	0.00 Member	Sell
16:07:00	R186	On 01/02/2018		Bond Future	1	27,500,000	0.00 Member	Buy
16:07:00	R186	On 03/05/2018		Bond Future	1	27,200,000	0.00 Member	Buy
16:07:00	R186	On 03/05/2018		Bond Future	1	27,200,000	0.00 Client	Sell
16:37:57	R186	On 01/02/2018		Bond Future	1	2,000,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018		Bond Future	1	600,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018		Bond Future	1	300,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018		Bond Future	1	300,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018		Bond Future	1	300,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018		Bond Future	1	300,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018		Bond Future	1	2,000,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018		Bond Future	1	200,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018		Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:57	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:37:58	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:46:05	R186	On 01/02/2018			Bond Future	1	13,800,000	0.00 Client	Sell
16:46:05	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Client	Sell
16:46:05	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Client	Sell
16:46:05	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Buy
16:46:05	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Sell
16:46:05	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Buy
16:46:05	R186	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Sell
16:46:05	R186	On 01/02/2018			Bond Future	1	13,800,000	0.00 Member	Sell
16:46:05	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Member	Buy
16:46:05	R186	On 01/02/2018			Bond Future	1	5,500,000	0.00 Client	Sell
16:46:05	R186	On 01/02/2018			Bond Future	1	13,800,000	0.00 Member	Buy
17:47:58	R186	On 03/05/2018			Bond Future	1	17,200,000	0.00 Member	Sell
17:47:58	R186	On 03/05/2018			Bond Future	1	17,200,000	0.00 Client	Buy
Total for R186 Bond Future						108	229,200,000	0.00	
12:30:30	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Sell
12:30:30	R2023	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R2023 Bond Future						2	8,000,000	0.00	
12:30:30	R2030	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Buy
12:30:30	R2030	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	10,000,000	0.00	
16:35:03	R2035	On 01/02/2018			Bond Future	1	7,000,000	0.00 Member	Sell
16:35:03	R2035	On 01/02/2018			Bond Future	1	7,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						2	14,000,000	0.00	
12:30:30	R2048	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
12:30:30	R2048	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	4,000,000	0.00	
Grand Total for all Instruments						116	265,200,000	0.00	