



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 07/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:10:40	R186	On 01/02/2018		Bond Future	1	1,000,000	0.00 Member	Buy
10:10:40	R186	On 01/02/2018		Bond Future	1	1,000,000	0.00 Client	Sell
16:31:09	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Buy
16:31:09	R186	On 01/02/2018		Bond Future	1	89,500,000	0.00 Member	Sell
16:44:00	R186	On 01/02/2018		Bond Future	1	9,500,000	0.00 Member	Sell
16:44:00	R186	On 01/02/2018		Bond Future	1	9,500,000	0.00 Client	Buy
16:44:00	R186	On 01/02/2018		Bond Future	1	4,800,000	0.00 Client	Buy
16:44:00	R186	On 01/02/2018		Bond Future	1	61,700,000	0.00 Member	Sell
16:44:00	R186	On 01/02/2018		Bond Future	1	61,700,000	0.00 Member	Buy
16:44:00	R186	On 01/02/2018		Bond Future	1	9,500,000	0.00 Member	Buy
16:44:00	R186	On 01/02/2018		Bond Future	1	61,700,000	0.00 Client	Buy
16:44:00	R186	On 01/02/2018		Bond Future	1	3,200,000	0.00 Member	Sell
16:44:00	R186	On 01/02/2018		Bond Future	1	3,200,000	0.00 Client	Buy
16:44:00	R186	On 01/02/2018		Bond Future	1	4,800,000	0.00 Member	Sell
16:44:00	R186	On 01/02/2018		Bond Future	1	4,800,000	0.00 Member	Buy
16:44:00	R186	On 01/02/2018		Bond Future	1	3,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:44:01	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:44:01	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
Total for R186 Bond Future						66	360,000,000	0.00	
17:21:06	R202	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:21:06	R202	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R202 Bond Future						2	2,800,000	0.00	
16:50:30	R2035	On 01/02/2018			Bond Future	1	121,100,000	0.00 Member	Sell
16:50:30	R2035	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
17:13:34	R2035	On 01/02/2018			Bond Future	1	18,800,000	0.00 Member	Buy
17:13:34	R2035	On 01/02/2018			Bond Future	1	47,400,000	0.00 Member	Sell
17:13:34	R2035	On 01/02/2018			Bond Future	1	47,400,000	0.00 Client	Buy
17:13:34	R2035	On 01/02/2018			Bond Future	1	18,800,000	0.00 Client	Buy
17:13:34	R2035	On 01/02/2018			Bond Future	1	18,800,000	0.00 Member	Sell
17:13:34	R2035	On 01/02/2018			Bond Future	1	47,400,000	0.00 Member	Buy
17:13:35	R2035	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
17:13:35	R2035	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
17:13:35	R2035	On 01/02/2018			Bond Future	1	52,000,000	0.00 Client	Buy
17:13:35	R2035	On 01/02/2018			Bond Future	1	52,000,000	0.00 Member	Sell
17:13:35	R2035	On 01/02/2018			Bond Future	1	52,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:13:35	R2035	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:13:35	R2035	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
17:13:35	R2035	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R2035 Bond Future						16	484,400,000	0.00	
17:16:32	R2048	On 01/02/2018			Bond Future	1	10,600,000	0.00 Member	Buy
17:16:32	R2048	On 01/02/2018			Bond Future	1	8,500,000	0.00 Member	Sell
17:25:02	R2048	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Buy
17:25:02	R2048	On 01/02/2018			Bond Future	1	2,100,000	0.00 Member	Sell
17:25:02	R2048	On 01/02/2018			Bond Future	1	2,100,000	0.00 Client	Sell
17:25:03	R2048	On 01/02/2018			Bond Future	1	8,500,000	0.00 Member	Buy
17:25:03	R2048	On 01/02/2018			Bond Future	1	8,500,000	0.00 Client	Sell
Total for R2048 Bond Future						7	42,400,000	0.00	
16:52:40	R209	On 01/02/2018			Bond Future	1	8,900,000	0.00 Member	Sell
16:52:40	R209	On 01/02/2018			Bond Future	1	8,900,000	0.00 Member	Buy
17:10:36	R209	On 01/02/2018			Bond Future	1	8,900,000	0.00 Member	Sell
17:10:36	R209	On 01/02/2018			Bond Future	1	8,900,000	0.00 Client	Buy
Total for R209 Bond Future						4	35,600,000	0.00	
Grand Total for all Instruments						95	925,200,000	0.00	