



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 03/01/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:10:22	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Client	Sell
11:10:22	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Member	Buy
11:52:18	R186	On 01/02/2018		Bond Future	1	3,500,000	0.00 Member	Sell
11:52:18	R186	On 01/02/2018		Bond Future	1	3,900,000	0.00 Member	Buy
12:32:32	R186	On 01/02/2018		Bond Future	1	3,500,000	0.00 Member	Buy
12:32:32	R186	On 01/02/2018		Bond Future	1	3,500,000	0.00 Client	Sell
12:32:32	R186	On 01/02/2018		Bond Future	1	400,000	0.00 Member	Buy
12:32:32	R186	On 01/02/2018		Bond Future	1	400,000	0.00 Client	Sell
12:32:32	R186	On 01/02/2018		Bond Future	1	400,000	0.00 Member	Sell
Total for R186 Bond Future					9	215,600,000	0.00	
14:31:52	R2030	On 01/02/2018		Bond Future	1	23,200,000	0.00 Member	Buy
14:31:52	R2030	On 01/02/2018		Bond Future	1	23,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						2	46,400,000	0.00	
14:31:52	R208	On 01/02/2018			Bond Future	1	29,300,000	0.00 Member	Buy
14:31:52	R208	On 01/02/2018			Bond Future	1	29,300,000	0.00 Client	Sell
Total for R208 Bond Future						2	58,600,000	0.00	
16:36:56	R209	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:36:56	R209	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	4,000,000	0.00	
Grand Total for all Instruments						15	324,600,000	0.00	