



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 04/01/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:56:22	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
14:56:22	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
15:00:06	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
15:00:06	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					4	40,000	0.00	
11:23:18	I2033	On 01/02/2018		Bond Future	1	44,700,000	0.00 Client	Buy
11:23:18	I2033	On 01/02/2018		Bond Future	1	44,700,000	0.00 Member	Sell
Total for I2033 Bond Future					2	89,400,000	0.00	
11:23:18	I2038	On 01/02/2018		Bond Future	1	21,700,000	0.00 Client	Buy
11:23:18	I2038	On 01/02/2018		Bond Future	1	21,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						2	43,400,000	0.00	
11:23:18	I2046	On 01/02/2018			Bond Future	1	45,500,000	0.00 Client	Buy
11:23:18	I2046	On 01/02/2018			Bond Future	1	45,500,000	0.00 Member	Sell
Total for I2046 Bond Future						2	91,000,000	0.00	
11:23:18	I2050	On 01/02/2018			Bond Future	1	28,900,000	0.00 Client	Buy
11:23:18	I2050	On 01/02/2018			Bond Future	1	28,900,000	0.00 Member	Sell
Total for I2050 Bond Future						2	57,800,000	0.00	
10:34:07	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
10:34:07	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Sell
13:31:59	R186	On 01/02/2018			Bond Future	1	8,700,000	0.00 Member	Sell
13:31:59	R186	On 01/02/2018			Bond Future	1	22,500,000	0.00 Member	Buy
13:42:05	R186	On 01/02/2018			Bond Future	1	8,700,000	0.00 Client	Sell
13:42:05	R186	On 01/02/2018			Bond Future	1	8,700,000	0.00 Member	Buy
13:42:05	R186	On 01/02/2018			Bond Future	1	13,800,000	0.00 Client	Sell
13:42:05	R186	On 01/02/2018			Bond Future	1	13,800,000	0.00 Member	Sell
13:42:05	R186	On 01/02/2018			Bond Future	1	13,800,000	0.00 Member	Buy
14:10:31	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Buy
14:10:31	R186	On 01/02/2018			Bond Future	1	69,700,000	0.00 Member	Sell
15:14:53	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Client	Buy
15:14:53	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
15:14:53	R186	On 01/02/2018			Bond Future	1	50,400,000	0.00 Member	Sell
15:14:53	R186	On 01/02/2018			Bond Future	1	16,000,000	0.00 Member	Sell
15:14:53	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
15:14:53	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
15:14:53	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
15:14:53	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
15:14:53	R186	On 01/02/2018			Bond Future	1	50,400,000	0.00 Client	Buy
15:14:53	R186	On 01/02/2018			Bond Future	1	50,400,000	0.00 Member	Buy
15:14:53	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:53	R186	On 01/02/2018			Bond Future	1	16,000,000	0.00 Client	Buy
15:14:53	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Sell
15:14:53	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
15:14:53	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
15:14:53	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
15:14:53	R186	On 01/02/2018			Bond Future	1	16,000,000	0.00 Member	Buy
Total for R186 Bond Future						28	369,600,000	0.00	
11:55:25	R2023	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
11:55:25	R2023	On 01/02/2018			Bond Future	1	54,800,000	0.00 Member	Buy
12:47:05	R2023	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
12:47:05	R2023	On 01/02/2018			Bond Future	1	7,900,000	0.00 Member	Buy
12:47:05	R2023	On 01/02/2018			Bond Future	1	10,900,000	0.00 Client	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	10,900,000	0.00 Member	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
12:47:05	R2023	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	14,600,000	0.00 Member	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	6,300,000	0.00 Client	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	6,300,000	0.00 Member	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	5,500,000	0.00 Member	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	7,900,000	0.00 Member	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	14,600,000	0.00 Client	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	5,500,000	0.00 Member	Buy
12:47:05	R2023	On 01/02/2018			Bond Future	1	5,500,000	0.00 Client	Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	6,300,000	0.00 Member	Buy
12:47:05	R2023	On 01/02/2018			Bond Future	1	14,600,000	0.00 Member	Buy
12:47:05	R2023	On 01/02/2018			Bond Future	1	10,900,000	0.00 Member	Buy
12:47:05	R2023	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
12:47:05	R2023	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:47:05	R2023	On 01/02/2018			Bond Future	1	7,900,000	0.00 Client	Sell
Total for R2023 Bond Future						28	219,200,000	0.00	
14:56:28	R2032	On 01/02/2018			Bond Future	1	479,300,000	0.00 Member	Buy
14:56:28	R2032	On 01/02/2018			Bond Future	1	479,300,000	0.00 Client	Sell
15:07:39	R2032	On 01/02/2018			Bond Future	1	300,000,000	0.00 Member	Buy
15:07:39	R2032	On 01/02/2018			Bond Future	1	300,000,000	0.00 Client	Sell
Total for R2032 Bond Future						4	1,558,600,000	0.00	
15:39:24	R2035	On 01/02/2018			Bond Future	1	435,900,000	0.00 Member	Buy
15:39:24	R2035	On 01/02/2018			Bond Future	1	435,900,000	0.00 Client	Sell
Total for R2035 Bond Future						2	871,800,000	0.00	
13:31:59	R2044	On 01/02/2018			Bond Future	1	20,900,000	0.00 Member	Buy
13:31:59	R2044	On 01/02/2018			Bond Future	1	31,900,000	0.00 Member	Sell
13:42:51	R2044	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Buy
13:42:51	R2044	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Sell
13:42:51	R2044	On 01/02/2018			Bond Future	1	11,000,000	0.00 Client	Buy
13:42:51	R2044	On 01/02/2018			Bond Future	1	20,900,000	0.00 Member	Sell
13:42:51	R2044	On 01/02/2018			Bond Future	1	20,900,000	0.00 Client	Buy
Total for R2044 Bond Future						7	127,600,000	0.00	
13:31:59	R208	On 01/02/2018			Bond Future	1	49,300,000	0.00 Member	Sell
13:31:59	R208	On 01/02/2018			Bond Future	1	49,300,000	0.00 Member	Buy
13:41:01	R208	On 01/02/2018			Bond Future	1	49,300,000	0.00 Member	Buy
13:41:01	R208	On 01/02/2018			Bond Future	1	49,300,000	0.00 Client	Sell
Total for R208 Bond Future						4	197,200,000	0.00	
10:17:18	R209	On 01/02/2018			Bond Future	1	11,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:17:18	R209	On 01/02/2018			Bond Future	1	11,600,000	0.00 Client	Sell
14:41:02	R209	On 01/02/2018			Bond Future	1	25,000,000	0.00 Member	Buy
14:41:02	R209	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Sell
14:44:12	R209	On 01/02/2018			Bond Future	1	23,200,000	0.00 Member	Sell
14:44:12	R209	On 01/02/2018			Bond Future	1	23,200,000	0.00 Member	Buy
14:44:12	R209	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Buy
14:44:12	R209	On 01/02/2018			Bond Future	1	23,200,000	0.00 Client	Sell
14:44:12	R209	On 01/02/2018			Bond Future	1	1,800,000	0.00 Client	Sell
15:39:24	R209	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Buy
15:39:24	R209	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
16:06:22	R209	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Sell
16:06:22	R209	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
16:06:22	R209	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Sell
16:06:22	R209	On 01/02/2018			Bond Future	1	2,500,000	0.00 Client	Sell
16:06:22	R209	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Buy
16:27:44	R209	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Buy
16:27:44	R209	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
16:49:47	R209	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Sell
16:49:47	R209	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
16:49:47	R209	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Sell
16:49:47	R209	On 01/02/2018			Bond Future	1	2,500,000	0.00 Client	Sell
16:49:47	R209	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Buy
17:01:59	R209	On 01/02/2018			Bond Future	1	9,000,000	0.00 Member	Buy
17:01:59	R209	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
17:05:51	R209	On 01/02/2018			Bond Future	1	8,400,000	0.00 Member	Sell
17:05:51	R209	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Sell
17:05:51	R209	On 01/02/2018			Bond Future	1	8,400,000	0.00 Member	Buy
17:05:51	R209	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
17:05:51	R209	On 01/02/2018			Bond Future	1	8,400,000	0.00 Client	Sell
Total for R209 Bond Future						30	180,800,000	0.00	
Grand Total for all Instruments						115	3,806,440,000	0.00	