



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 07/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:07:33	R186	On 03/05/2018		Bond Future	1	86,000,000	0.00 Member	Sell
8:07:33	R186	On 03/05/2018		Bond Future	1	86,000,000	0.00 Client	Buy
9:28:48	R186	On 03/05/2018		Bond Future	1	5,200,000	0.00 Member	Buy
9:28:48	R186	On 03/05/2018		Bond Future	1	5,200,000	0.00 Member	Sell
12:43:32	R186	On 03/05/2018		Bond Future	1	5,200,000	0.00 Member	Sell
12:43:32	R186	On 03/05/2018		Bond Future	1	5,200,000	0.00 Client	Buy
13:27:38	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
13:27:38	R186	On 03/05/2018		Bond Future	1	5,000,000	0.00 Member	Sell
13:45:18	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Client	Buy
13:45:18	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Sell
13:45:18	R186	On 03/05/2018		Bond Future	1	2,400,000	0.00 Client	Buy
13:45:18	R186	On 03/05/2018		Bond Future	1	1,600,000	0.00 Client	Buy
13:45:18	R186	On 03/05/2018		Bond Future	1	1,600,000	0.00 Member	Buy
13:45:18	R186	On 03/05/2018		Bond Future	1	2,400,000	0.00 Member	Buy
13:45:18	R186	On 03/05/2018		Bond Future	1	1,600,000	0.00 Member	Sell
13:45:18	R186	On 03/05/2018		Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:21	R186	On 03/05/2018			Bond Future	1	18,000,000	0.00 Member	Sell
16:28:21	R186	On 03/05/2018			Bond Future	1	18,000,000	0.00 Client	Buy
16:59:18	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
16:59:18	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future						20	268,800,000	0.00	
16:28:21	R209	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
16:28:21	R209	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Buy
Total for R209 Bond Future						2	5,800,000	0.00	
Grand Total for all Instruments						22	274,600,000	0.00	