



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 24/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:23	I2050	On 02/08/2018		Bond Future	1	2,400,000	0.00 Member	Buy
10:56:23	I2050	On 02/08/2018		Bond Future	1	2,400,000	0.00 Member	Sell
12:31:49	I2050	On 02/08/2018		Bond Future	1	2,400,000	0.00 Client	Buy
12:31:49	I2050	On 02/08/2018		Bond Future	1	2,400,000	0.00 Member	Sell
Total for I2050 Bond Future					4	9,600,000	0.00	
10:56:23	R186	On 02/08/2018		Bond Future	1	800,000	0.00 Member	Buy
10:56:23	R186	On 02/08/2018		Bond Future	1	800,000	0.00 Member	Sell
12:31:01	R186	On 02/08/2018		Bond Future	1	800,000	0.00 Client	Buy
12:31:01	R186	On 02/08/2018		Bond Future	1	800,000	0.00 Member	Sell
16:50:39	R186	On 02/08/2018		Bond Future	1	41,000,000	0.00 Member	Buy
16:50:39	R186	On 02/08/2018		Bond Future	1	41,000,000	0.00 Member	Sell
16:54:04	R186	On 02/08/2018		Bond Future	1	41,000,000	0.00 Member	Sell
16:54:04	R186	On 02/08/2018		Bond Future	1	41,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	167,200,000	0.00	
11:45:32	R2023	On 02/08/2018			Bond Future	1	33,400,000	0.00 Member	Sell
11:45:32	R2023	On 02/08/2018			Bond Future	1	33,400,000	0.00 Member	Buy
11:54:34	R2023	On 02/08/2018			Bond Future	1	25,200,000	0.00 Member	Buy
11:54:34	R2023	On 02/08/2018			Bond Future	1	11,600,000	0.00 Member	Sell
12:33:29	R2023	On 02/08/2018			Bond Future	1	33,400,000	0.00 Client	Sell
12:33:29	R2023	On 02/08/2018			Bond Future	1	33,400,000	0.00 Member	Buy
12:35:15	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
12:35:15	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
12:35:15	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
12:35:15	R2023	On 02/08/2018			Bond Future	1	12,800,000	0.00 Member	Buy
12:35:15	R2023	On 02/08/2018			Bond Future	1	12,800,000	0.00 Member	Sell
12:35:15	R2023	On 02/08/2018			Bond Future	1	12,800,000	0.00 Client	Sell
12:35:15	R2023	On 02/08/2018			Bond Future	1	11,600,000	0.00 Client	Sell
12:35:15	R2023	On 02/08/2018			Bond Future	1	11,600,000	0.00 Member	Buy
17:12:06	R2023	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Sell
17:12:06	R2023	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
17:16:35	R2023	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
17:16:35	R2023	On 02/08/2018			Bond Future	1	1,184,700,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	7,100,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	68,100,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	91,200,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	17,900,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	22,700,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	6,500,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	166,500,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	12,200,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	8,400,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	22,700,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	22,700,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	38,000,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	34,100,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	68,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	60,800,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	18,600,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	18,000,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	17,900,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	34,100,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	24,000,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	24,000,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	18,000,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	18,000,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	60,800,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	12,200,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	8,400,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	8,400,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	60,800,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	45,100,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	34,100,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	129,700,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	88,500,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	245,200,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	245,200,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	166,500,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	91,200,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	88,500,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	34,100,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	68,100,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	88,500,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	129,700,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	45,100,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	129,700,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	38,000,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	34,100,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	45,100,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	91,200,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	18,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	34,100,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	6,500,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	6,500,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	38,000,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	17,900,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	12,200,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	6,500,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	7,100,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	24,000,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	11,300,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	166,500,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	6,500,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	7,100,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	6,500,000	0.00 Member	Buy
17:19:41	R2023	On 02/08/2018			Bond Future	1	18,600,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	4,200,000	0.00 Client	Sell
17:19:41	R2023	On 02/08/2018			Bond Future	1	245,200,000	0.00 Member	Buy
17:19:42	R2023	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Buy
17:19:42	R2023	On 02/08/2018			Bond Future	1	3,500,000	0.00 Client	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
17:19:42	R2023	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:19:42	R2023	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Buy
17:19:42	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:19:42	R2023	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	2,400,000	0.00 Client	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
17:19:42	R2023	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Sell
17:19:42	R2023	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
17:19:42	R2023	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
Total for R2023 Bond Future						116	4,975,800,000	0.00	
8:31:48	R2030	On 02/08/2018			Bond Future	1	6,900,000	0.00 Member	Buy
8:31:48	R2030	On 02/08/2018			Bond Future	1	24,000,000	0.00 Member	Sell
12:27:06	R2030	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
12:27:06	R2030	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
12:27:06	R2030	On 02/08/2018			Bond Future	1	6,900,000	0.00 Client	Buy
12:27:06	R2030	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Buy
12:27:06	R2030	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
12:27:06	R2030	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
12:27:06	R2030	On 02/08/2018			Bond Future	1	6,900,000	0.00 Member	Sell
12:27:06	R2030	On 02/08/2018			Bond Future	1	14,700,000	0.00 Client	Buy
12:27:06	R2030	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Buy
12:27:06	R2030	On 02/08/2018			Bond Future	1	14,700,000	0.00 Member	Buy
12:27:06	R2030	On 02/08/2018			Bond Future	1	14,700,000	0.00 Member	Sell
16:50:40	R2030	On 02/08/2018			Bond Future	1	19,300,000	0.00 Member	Buy
16:50:40	R2030	On 02/08/2018			Bond Future	1	19,300,000	0.00 Member	Sell
16:58:30	R2030	On 02/08/2018			Bond Future	1	19,300,000	0.00 Client	Buy
16:58:30	R2030	On 02/08/2018			Bond Future	1	19,300,000	0.00 Member	Sell
17:12:06	R2030	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
17:12:06	R2030	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						19	174,000,000	0.00	
16:50:40	R2032	On 02/08/2018			Bond Future	1	12,800,000	0.00 Member	Buy
16:50:40	R2032	On 02/08/2018			Bond Future	1	12,800,000	0.00 Member	Sell
16:57:42	R2032	On 02/08/2018			Bond Future	1	12,800,000	0.00 Client	Buy
16:57:42	R2032	On 02/08/2018			Bond Future	1	12,800,000	0.00 Member	Sell
17:12:06	R2032	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
17:12:06	R2032	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
Total for R2032 Bond Future						6	52,000,000	0.00	
8:31:48	R2035	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
8:31:48	R2035	On 02/08/2018			Bond Future	1	32,100,000	0.00 Member	Sell
12:28:21	R2035	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
12:28:21	R2035	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Buy
12:28:21	R2035	On 02/08/2018			Bond Future	1	13,700,000	0.00 Client	Buy
12:28:21	R2035	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
12:28:21	R2035	On 02/08/2018			Bond Future	1	13,700,000	0.00 Member	Buy
12:28:21	R2035	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
12:28:21	R2035	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
12:28:21	R2035	On 02/08/2018			Bond Future	1	13,700,000	0.00 Member	Sell
12:28:21	R2035	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
12:28:22	R2035	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
12:28:22	R2035	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
12:28:22	R2035	On 02/08/2018			Bond Future	1	15,200,000	0.00 Member	Sell
12:28:22	R2035	On 02/08/2018			Bond Future	1	15,200,000	0.00 Member	Buy
12:28:22	R2035	On 02/08/2018			Bond Future	1	15,200,000	0.00 Client	Buy
Total for R2035 Bond Future						16	128,400,000	0.00	
17:12:06	R2037	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
17:12:06	R2037	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						2	3,000,000	0.00	
17:12:06	R2040	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
17:12:06	R2040	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
Total for R2040 Bond Future						2	800,000	0.00	
9:59:59	R2044	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Buy
9:59:59	R2044	On 02/08/2018			Bond Future	1	100,000,000	0.00 Client	Sell
17:12:06	R2044	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:12:06	R2044	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
Total for R2044 Bond Future						4	201,600,000	0.00	
9:51:56	R2048	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Buy
9:51:56	R2048	On 02/08/2018			Bond Future	1	100,000,000	0.00 Client	Sell
16:48:13	R2048	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Sell
16:48:13	R2048	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R2048 Bond Future						4	203,800,000	0.00	
11:45:32	R209	On 02/08/2018			Bond Future	1	19,000,000	0.00 Member	Buy
11:45:32	R209	On 02/08/2018			Bond Future	1	19,000,000	0.00 Member	Sell
12:36:12	R209	On 02/08/2018			Bond Future	1	19,000,000	0.00 Member	Sell
12:36:12	R209	On 02/08/2018			Bond Future	1	19,000,000	0.00 Client	Buy
14:36:21	R209	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
14:36:21	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
15:06:00	R209	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Sell
15:06:00	R209	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Buy
15:06:00	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
15:06:00	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
15:06:00	R209	On 02/08/2018			Bond Future	1	4,800,000	0.00 Client	Sell
15:30:03	R209	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell
15:30:03	R209	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:41:01	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
15:41:01	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
15:59:24	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Buy
15:59:24	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
16:08:02	R209	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:08:02	R209	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:08:02	R209	On 02/08/2018			Bond Future	1	2,300,000	0.00 Client	Sell
16:08:02	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
16:08:02	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
17:15:40	R209	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:15:40	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
17:25:07	R209	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Sell
17:25:07	R209	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Buy
17:25:07	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
17:25:07	R209	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
17:25:07	R209	On 02/08/2018			Bond Future	1	3,700,000	0.00 Client	Sell
Total for R209 Bond Future						29	122,600,000	0.00	
17:12:06	R214	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
17:12:06	R214	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
Total for R214 Bond Future						2	400,000	0.00	
Grand Total for all Instruments						212	6,039,200,000	0.00	