



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 10/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:32:31	I2025	On 02/08/2018		Bond Future	1	600,000	0.00 Member	Buy
9:32:31	I2025	On 02/08/2018		Bond Future	1	16,500,000	0.00 Member	Sell
11:04:37	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Member	Sell
11:04:37	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Member	Sell
11:04:37	I2025	On 02/08/2018		Bond Future	1	7,500,000	0.00 Member	Buy
11:04:37	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Member	Buy
11:04:37	I2025	On 02/08/2018		Bond Future	1	8,100,000	0.00 Member	Sell
11:04:37	I2025	On 02/08/2018		Bond Future	1	8,100,000	0.00 Member	Buy
11:04:37	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Client	Buy
11:04:37	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Member	Sell
11:04:37	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Member	Buy
11:04:37	I2025	On 02/08/2018		Bond Future	1	7,500,000	0.00 Client	Buy
11:04:37	I2025	On 02/08/2018		Bond Future	1	600,000	0.00 Client	Buy
11:04:37	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Member	Buy
11:04:37	I2025	On 02/08/2018		Bond Future	1	600,000	0.00 Member	Sell
11:04:37	I2025	On 02/08/2018		Bond Future	1	8,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:04:37	I2025	On 02/08/2018			Bond Future	1	7,500,000	0.00 Member	Sell
11:04:37	I2025	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
11:04:37	I2025	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
Total for I2025 Bond Future						19	66,000,000	0.00	
16:23:44	I2033	On 02/08/2018			Bond Future	1	12,000,000	0.00 Client	Buy
16:23:44	I2033	On 02/08/2018			Bond Future	1	12,000,000	0.00 Client	Sell
Total for I2033 Bond Future						2	24,000,000	0.00	
10:48:05	R186	On 02/08/2018			Bond Future	1	1,200,000	0.00 Client	Sell
10:48:05	R186	On 02/08/2018			Bond Future	1	1,200,000	0.00 Client	Buy
10:54:03	R186	On 02/08/2018			Bond Future	1	33,700,000	0.00 Member	Sell
10:54:03	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
11:10:53	R186	On 02/08/2018			Bond Future	1	31,400,000	0.00 Client	Buy
11:10:53	R186	On 02/08/2018			Bond Future	1	31,400,000	0.00 Member	Buy
11:10:53	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Sell
11:10:53	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Client	Buy
11:10:53	R186	On 02/08/2018			Bond Future	1	31,400,000	0.00 Member	Sell
14:52:21	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
14:52:21	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
15:04:54	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
15:04:54	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:04:54	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
15:04:54	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Buy
15:04:54	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
17:42:17	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
17:42:17	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Sell
17:48:10	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Client	Buy
17:48:10	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R186 Bond Future						20	182,400,000	0.00	
10:54:03	R2023	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:54:03	R2023	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
11:12:07	R2023	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
11:12:07	R2023	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Buy
17:03:52	R2023	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Sell
17:03:52	R2023	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Buy
17:10:28	R2023	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Buy
17:10:28	R2023	On 02/08/2018			Bond Future	1	2,500,000	0.00 Client	Sell
Total for R2023 Bond Future						8	20,400,000	0.00	
8:30:17	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Client	Buy
8:30:17	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Sell
9:33:34	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
9:33:34	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
9:48:07	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
9:48:07	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
10:48:05	R2030	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Sell
10:48:05	R2030	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
14:28:41	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Buy
14:28:41	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Sell
14:41:15	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
14:41:15	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
15:46:31	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Buy
15:46:31	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Sell
15:47:19	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Sell
15:47:19	R2030	On 02/08/2018			Bond Future	1	3,400,000	0.00 Member	Buy
Total for R2030 Bond Future						16	36,400,000	0.00	
15:38:55	R2032	On 02/08/2018			Bond Future	1	176,600,000	0.00 Client	Buy
15:38:55	R2032	On 02/08/2018			Bond Future	1	176,600,000	0.00 Member	Sell
Total for R2032 Bond Future						2	353,200,000	0.00	
15:53:44	R2037	On 02/08/2018			Bond Future	1	10,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:53:45	R2037	On 02/08/2018			Bond Future	1	10,700,000	0.00 Member	Sell
Total for R2037 Bond Future						2	21,400,000	0.00	
16:55:40	R2040	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
16:55:40	R2040	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:00:22	R2040	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:00:22	R2040	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R2040 Bond Future						4	6,400,000	0.00	
13:34:33	R2044	On 02/08/2018			Bond Future	1	8,700,000	0.00 Client	Sell
13:34:33	R2044	On 02/08/2018			Bond Future	1	8,700,000	0.00 Client	Buy
14:18:36	R2044	On 02/08/2018			Bond Future	1	106,000,000	0.00 Member	Sell
14:18:36	R2044	On 02/08/2018			Bond Future	1	106,000,000	0.00 Member	Buy
14:48:31	R2044	On 02/08/2018			Bond Future	1	98,000,000	0.00 Member	Buy
14:48:31	R2044	On 02/08/2018			Bond Future	1	106,000,000	0.00 Member	Sell
16:38:27	R2044	On 02/08/2018			Bond Future	1	98,000,000	0.00 Client	Buy
16:38:27	R2044	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:38:27	R2044	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:38:27	R2044	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
16:38:27	R2044	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:38:27	R2044	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
16:38:27	R2044	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:38:27	R2044	On 02/08/2018			Bond Future	1	98,000,000	0.00 Member	Sell
17:03:52	R2044	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:03:52	R2044	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:10:58	R2044	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:10:58	R2044	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2044 Bond Future						18	657,400,000	0.00	
17:42:17	R207	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
17:42:17	R207	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
17:47:38	R207	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:47:38	R207	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R207 Bond Future						4	6,800,000	0.00	
10:54:03	R208	On 02/08/2018			Bond Future	1	7,700,000	0.00 Member	Buy
10:54:03	R208	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
11:11:34	R208	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Sell
11:11:34	R208	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
11:11:34	R208	On 02/08/2018			Bond Future	1	3,700,000	0.00 Client	Sell
11:11:34	R208	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Buy
11:11:34	R208	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R208 Bond Future						7	30,800,000	0.00	
10:48:05	R209	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
10:48:05	R209	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Sell
15:53:37	R209	On 02/08/2018			Bond Future	1	42,100,000	0.00 Member	Buy
15:53:37	R209	On 02/08/2018			Bond Future	1	42,100,000	0.00 Member	Sell
Total for R209 Bond Future						4	85,000,000	0.00	
Grand Total for all Instruments						106	1,490,200,000	0.00	