



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 01/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:17:18	I2033	On 02/08/2018		Bond Future	1	150,000,000	0.00 Member	Buy
13:17:18	I2033	On 02/08/2018		Bond Future	1	150,000,000	0.00 Member	Sell
Total for I2033 Bond Future					2	300,000,000	0.00	
10:19:51	R186	On 02/08/2018		Bond Future	1	6,000,000	0.00 Member	Sell
10:19:51	R186	On 02/08/2018		Bond Future	1	4,000,000	0.00 Member	Buy
10:32:03	R186	On 02/08/2018		Bond Future	1	2,000,000	0.00 Member	Buy
10:32:03	R186	On 02/08/2018		Bond Future	1	2,000,000	0.00 Member	Sell
10:32:03	R186	On 02/08/2018		Bond Future	1	2,000,000	0.00 Client	Buy
10:32:04	R186	On 02/08/2018		Bond Future	1	4,000,000	0.00 Member	Sell
10:32:04	R186	On 02/08/2018		Bond Future	1	4,000,000	0.00 Client	Buy
10:55:00	R186	On 02/08/2018		Bond Future	1	12,900,000	0.00 Member	Buy
10:55:00	R186	On 02/08/2018		Bond Future	1	2,500,000	0.00 Member	Buy
10:55:00	R186	On 02/08/2018		Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:55:00	R186	On 02/08/2018			Bond Future	1	12,900,000	0.00 Member	Sell
12:58:41	R186	On 02/08/2018			Bond Future	1	245,000,000	0.00 Member	Sell
12:58:41	R186	On 02/08/2018			Bond Future	1	245,000,000	0.00 Member	Buy
17:08:25	R186	On 02/08/2018			Bond Future	1	12,900,000	0.00 Client	Buy
17:08:25	R186	On 02/08/2018			Bond Future	1	12,900,000	0.00 Member	Sell
17:32:41	R186	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Sell
17:32:41	R186	On 02/08/2018			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R186 Bond Future						17	575,600,000	0.00	
16:58:55	R2023	On 02/08/2018			Bond Future	1	12,500,000	0.00 Member	Sell
16:58:55	R2023	On 02/08/2018			Bond Future	1	12,500,000	0.00 Member	Buy
17:07:10	R2023	On 02/08/2018			Bond Future	1	12,500,000	0.00 Client	Buy
17:07:10	R2023	On 02/08/2018			Bond Future	1	12,500,000	0.00 Member	Sell
Total for R2023 Bond Future						4	50,000,000	0.00	
12:19:46	R2030	On 02/08/2018			Bond Future	1	10,700,000	0.00 Member	Buy
12:19:46	R2030	On 02/08/2018			Bond Future	1	10,700,000	0.00 Member	Sell
12:40:02	R2030	On 02/08/2018			Bond Future	1	6,400,000	0.00 Member	Buy
12:40:02	R2030	On 02/08/2018			Bond Future	1	6,400,000	0.00 Client	Sell
12:40:02	R2030	On 02/08/2018			Bond Future	1	4,100,000	0.00 Client	Sell
12:40:02	R2030	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
12:40:02	R2030	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
12:40:02	R2030	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
Total for R2030 Bond Future						8	42,800,000	0.00	
15:00:37	R2032	On 02/08/2018			Bond Future	1	22,100,000	0.00 Member	Buy
15:00:37	R2032	On 02/08/2018			Bond Future	1	26,100,000	0.00 Member	Sell
17:12:57	R2032	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:12:57	R2032	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:12:57	R2032	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
17:14:07	R2032	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
17:14:07	R2032	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:14:07	R2032	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
17:14:07	R2032	On 02/08/2018			Bond Future	1	22,100,000	0.00 Member	Sell
17:14:07	R2032	On 02/08/2018			Bond Future	1	22,100,000	0.00 Client	Buy
Total for R2032 Bond Future						10	104,400,000	0.00	
17:29:15	R2035	On 02/08/2018			Bond Future	1	24,300,000	0.00 Member	Sell
17:29:15	R2035	On 02/08/2018			Bond Future	1	24,300,000	0.00 Client	Buy
Total for R2035 Bond Future						2	48,600,000	0.00	
10:32:25	R2048	On 02/08/2018			Bond Future	1	22,000,000	0.00 Member	Buy
10:37:22	R2048	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Sell
10:43:11	R2048	On 02/08/2018			Bond Future	1	14,000,000	0.00 Member	Sell
10:43:11	R2048	On 02/08/2018			Bond Future	1	14,000,000	0.00 Member	Buy
10:43:11	R2048	On 02/08/2018			Bond Future	1	14,000,000	0.00 Client	Sell
10:43:11	R2048	On 02/08/2018			Bond Future	1	8,000,000	0.00 Client	Sell
10:43:11	R2048	On 02/08/2018			Bond Future	1	8,000,000	0.00 Member	Buy
Total for R2048 Bond Future						7	88,000,000	0.00	
14:08:24	R207	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
14:08:24	R207	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
15:00:37	R207	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
15:00:37	R207	On 02/08/2018			Bond Future	1	24,100,000	0.00 Member	Buy
16:57:01	R207	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
16:57:01	R207	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Sell
17:11:57	R207	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Sell
17:11:57	R207	On 02/08/2018			Bond Future	1	20,400,000	0.00 Member	Sell
17:11:57	R207	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:11:57	R207	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Sell
17:11:57	R207	On 02/08/2018			Bond Future	1	2,700,000	0.00 Client	Sell
17:11:57	R207	On 02/08/2018			Bond Future	1	20,400,000	0.00 Member	Buy
17:11:57	R207	On 02/08/2018			Bond Future	1	20,400,000	0.00 Client	Sell
17:11:57	R207	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R207 Bond Future						14	102,000,000	0.00	
10:19:51	R208	On 02/08/2018			Bond Future	1	65,000,000	0.00 Member	Sell
10:19:51	R208	On 02/08/2018			Bond Future	1	65,000,000	0.00 Member	Buy
10:32:17	R208	On 02/08/2018			Bond Future	1	65,000,000	0.00 Member	Sell
10:32:17	R208	On 02/08/2018			Bond Future	1	65,000,000	0.00 Client	Buy
10:55:00	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Buy
10:55:00	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Sell
11:18:36	R208	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
11:18:36	R208	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:09:31	R208	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:09:31	R208	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R208 Bond Future						10	281,200,000	0.00	
10:32:25	R209	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
10:32:25	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
11:01:51	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Client	Buy
11:01:51	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Buy
11:01:51	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Sell
11:01:52	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
11:01:52	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
12:19:46	R209	On 02/08/2018			Bond Future	1	5,300,000	0.00 Member	Buy
12:19:46	R209	On 02/08/2018			Bond Future	1	5,300,000	0.00 Member	Sell
12:40:02	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
12:40:02	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Sell
12:40:02	R209	On 02/08/2018			Bond Future	1	4,300,000	0.00 Member	Buy
12:40:02	R209	On 02/08/2018			Bond Future	1	4,300,000	0.00 Client	Sell
12:57:00	R209	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:57:00	R209	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Sell
12:57:00	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
12:57:00	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Buy
13:28:17	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Client	Buy
13:28:17	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:28:17	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Client	Buy
13:28:17	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Sell
13:28:17	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Sell
13:42:53	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Buy
13:42:53	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Sell
13:42:53	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
13:42:53	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Client	Buy
13:42:53	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
Total for R209 Bond Future						27	161,200,000	0.00	
16:58:55	R213	On 02/08/2018			Bond Future	1	7,200,000	0.00 Member	Sell
16:58:55	R213	On 02/08/2018			Bond Future	1	7,200,000	0.00 Member	Buy
17:07:51	R213	On 02/08/2018			Bond Future	1	7,200,000	0.00 Member	Sell
17:07:51	R213	On 02/08/2018			Bond Future	1	7,200,000	0.00 Client	Buy
Total for R213 Bond Future						4	28,800,000	0.00	
Grand Total for all Instruments						105	1,782,600,000	0.00	