



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 05/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:19	ALBI	On 02/08/2018		Index Future	1	60,000	0.00 Client	Buy
15:14:19	ALBI	On 02/08/2018		Index Future	1	60,000	0.00 Member	Sell
16:13:18	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Buy
16:13:18	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Client	Sell
16:20:25	ALBI	On 02/08/2018		Index Future	1	60,000	0.00 Member	Buy
16:20:25	ALBI	On 02/08/2018		Index Future	1	60,000	0.00 Client	Sell
Total for ALBI Index Future					6	260,000	0.00	
16:13:18	IGOV	On 02/08/2018		Index Future	1	80,000	0.00 Member	Sell
16:13:18	IGOV	On 02/08/2018		Index Future	1	80,000	0.00 Client	Buy
Total for IGOV Index Future					2	160,000	0.00	
9:43:36	R186	On 02/08/2018		Bond Future	1	9,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:43:36	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
9:43:36	R186	On 02/08/2018			Bond Future	1	9,100,000	0.00 Member	Sell
9:43:36	R186	On 02/08/2018			Bond Future	1	64,300,000	0.00 Member	Sell
16:04:15	R186	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
16:04:15	R186	On 02/08/2018			Bond Future	1	38,000,000	0.00 Client	Buy
16:04:15	R186	On 02/08/2018			Bond Future	1	38,000,000	0.00 Member	Sell
16:04:15	R186	On 02/08/2018			Bond Future	1	38,000,000	0.00 Member	Buy
16:04:15	R186	On 02/08/2018			Bond Future	1	20,200,000	0.00 Client	Buy
16:04:15	R186	On 02/08/2018			Bond Future	1	20,200,000	0.00 Member	Buy
16:04:15	R186	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Sell
16:04:15	R186	On 02/08/2018			Bond Future	1	4,100,000	0.00 Client	Buy
16:04:15	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy
16:04:15	R186	On 02/08/2018			Bond Future	1	20,200,000	0.00 Member	Sell
16:04:15	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
16:09:29	R186	On 02/08/2018			Bond Future	1	9,100,000	0.00 Client	Buy
16:09:29	R186	On 02/08/2018			Bond Future	1	9,100,000	0.00 Member	Sell
Total for R186 Bond Future						17	293,600,000	0.00	
9:38:42	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
9:38:42	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:12:51	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
16:12:51	R2023	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
16:34:50	R2023	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:34:50	R2023	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:40:17	R2023	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:40:17	R2023	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R2023 Bond Future						8	32,000,000	0.00	
16:34:50	R2030	On 02/08/2018			Bond Future	1	11,100,000	0.00 Member	Sell
16:34:50	R2030	On 02/08/2018			Bond Future	1	11,100,000	0.00 Member	Buy
16:40:02	R2030	On 02/08/2018			Bond Future	1	11,100,000	0.00 Member	Buy
16:40:02	R2030	On 02/08/2018			Bond Future	1	11,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2030 Bond Future						4	44,400,000	0.00	
17:22:37	R2032	On 02/08/2018			Bond Future	1	10,200,000	0.00 Client	Buy
17:22:37	R2032	On 02/08/2018			Bond Future	1	10,200,000	0.00 Client	Sell
Total for R2032 Bond Future						2	20,400,000	0.00	
9:43:36	R2037	On 02/08/2018			Bond Future	1	3,300,000	0.00 Member	Buy
9:43:36	R2037	On 02/08/2018			Bond Future	1	3,300,000	0.00 Member	Sell
16:12:11	R2037	On 02/08/2018			Bond Future	1	3,300,000	0.00 Member	Sell
16:12:11	R2037	On 02/08/2018			Bond Future	1	3,300,000	0.00 Client	Buy
Total for R2037 Bond Future						4	13,200,000	0.00	
9:30:37	R2040	On 02/08/2018			Bond Future	1	51,300,000	0.00 Member	Buy
9:30:37	R2040	On 02/08/2018			Bond Future	1	82,200,000	0.00 Member	Sell
10:00:09	R2040	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
10:00:09	R2040	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
14:14:48	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
14:14:48	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
14:55:53	R2040	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
14:55:53	R2040	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy
16:11:18	R2040	On 02/08/2018			Bond Future	1	19,800,000	0.00 Client	Buy
16:11:18	R2040	On 02/08/2018			Bond Future	1	4,100,000	0.00 Client	Buy
16:11:18	R2040	On 02/08/2018			Bond Future	1	51,300,000	0.00 Member	Sell
16:11:18	R2040	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
16:11:18	R2040	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Sell
16:11:18	R2040	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Sell
16:11:18	R2040	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Buy
16:11:18	R2040	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Buy
16:11:18	R2040	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
16:11:18	R2040	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
16:11:18	R2040	On 02/08/2018			Bond Future	1	51,300,000	0.00 Client	Buy
17:05:02	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:02	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
17:22:37	R2040	On 02/08/2018			Bond Future	1	11,800,000	0.00 Client	Buy
17:22:37	R2040	On 02/08/2018			Bond Future	1	11,800,000	0.00 Client	Sell
Total for R2040 Bond Future						23	361,200,000	0.00	
15:09:38	R2044	On 02/08/2018			Bond Future	1	11,400,000	0.00 Member	Buy
15:09:38	R2044	On 02/08/2018			Bond Future	1	11,400,000	0.00 Member	Sell
16:29:03	R2044	On 02/08/2018			Bond Future	1	11,400,000	0.00 Client	Buy
16:29:03	R2044	On 02/08/2018			Bond Future	1	11,400,000	0.00 Member	Sell
Total for R2044 Bond Future						4	45,600,000	0.00	
17:22:37	R2048	On 02/08/2018			Bond Future	1	10,700,000	0.00 Client	Buy
17:22:37	R2048	On 02/08/2018			Bond Future	1	10,700,000	0.00 Client	Sell
Total for R2048 Bond Future						2	21,400,000	0.00	
15:09:38	R207	On 02/08/2018			Bond Future	1	10,700,000	0.00 Member	Sell
15:09:38	R207	On 02/08/2018			Bond Future	1	10,700,000	0.00 Member	Buy
15:43:09	R207	On 02/08/2018			Bond Future	1	10,700,000	0.00 Member	Buy
15:43:09	R207	On 02/08/2018			Bond Future	1	10,700,000	0.00 Client	Sell
Total for R207 Bond Future						4	42,800,000	0.00	
10:00:09	R208	On 02/08/2018			Bond Future	1	49,300,000	0.00 Member	Buy
10:00:09	R208	On 02/08/2018			Bond Future	1	49,300,000	0.00 Member	Sell
14:54:39	R208	On 02/08/2018			Bond Future	1	49,300,000	0.00 Client	Buy
14:54:39	R208	On 02/08/2018			Bond Future	1	49,300,000	0.00 Member	Sell
Total for R208 Bond Future						4	197,200,000	0.00	
9:41:23	R209	On 02/08/2018			Bond Future	1	33,500,000	0.00 Member	Buy
9:41:23	R209	On 02/08/2018			Bond Future	1	141,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:56:39	R209	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
14:56:39	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
15:00:27	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Sell
15:00:27	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
15:00:27	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
15:00:27	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Buy
15:00:27	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	33,500,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	9,000,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	17,300,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	5,700,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	5,700,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	4,400,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	8,300,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	8,300,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	7,900,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	5,700,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	46,000,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	46,000,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	46,000,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	7,900,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	17,300,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	17,300,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	7,900,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	9,000,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	8,300,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	3,900,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	9,000,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	33,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:11:03	R209	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Sell
17:11:03	R209	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:18:42	R209	On 02/08/2018			Bond Future	1	70,000,000	0.00 Member	Sell
17:18:42	R209	On 02/08/2018			Bond Future	1	70,000,000	0.00 Client	Buy
17:24:47	R209	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Sell
17:24:47	R209	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Buy
17:24:47	R209	On 02/08/2018			Bond Future	1	9,700,000	0.00 Client	Buy
17:24:48	R209	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
17:24:48	R209	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
Total for R209 Bond Future						47	784,800,000	0.00	
9:43:36	R213	On 02/08/2018			Bond Future	1	226,700,000	0.00 Member	Buy
9:43:36	R213	On 02/08/2018			Bond Future	1	266,900,000	0.00 Member	Sell
15:34:51	R213	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Sell
15:34:51	R213	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Buy
15:38:32	R213	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Sell
15:38:32	R213	On 02/08/2018			Bond Future	1	2,200,000	0.00 Client	Buy
16:13:58	R213	On 02/08/2018			Bond Future	1	21,000,000	0.00 Client	Buy
16:13:58	R213	On 02/08/2018			Bond Future	1	9,500,000	0.00 Client	Buy
16:13:58	R213	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Sell
16:13:58	R213	On 02/08/2018			Bond Future	1	226,700,000	0.00 Client	Buy
16:13:58	R213	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Sell
16:13:58	R213	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Buy
16:13:58	R213	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Buy
16:13:58	R213	On 02/08/2018			Bond Future	1	21,000,000	0.00 Member	Sell
16:13:58	R213	On 02/08/2018			Bond Future	1	21,000,000	0.00 Member	Buy
16:13:58	R213	On 02/08/2018			Bond Future	1	226,700,000	0.00 Member	Sell
16:13:58	R213	On 02/08/2018			Bond Future	1	9,700,000	0.00 Client	Buy
17:22:37	R213	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Sell
17:22:37	R213	On 02/08/2018			Bond Future	1	22,500,000	0.00 Client	Buy
17:22:37	R213	On 02/08/2018			Bond Future	1	6,100,000	0.00 Client	Buy
17:22:37	R213	On 02/08/2018			Bond Future	1	22,500,000	0.00 Client	Sell
17:22:37	R213	On 02/08/2018			Bond Future	1	6,100,000	0.00 Client	Sell
17:22:37	R213	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R213 Bond Future						23	1,147,600,000	0.00	
9:43:36	R214	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
9:43:36	R214	On 02/08/2018			Bond Future	1	151,200,000	0.00 Member	Sell
16:05:29	R214	On 02/08/2018			Bond Future	1	46,300,000	0.00 Member	Sell
16:05:29	R214	On 02/08/2018			Bond Future	1	87,300,000	0.00 Client	Buy
16:05:29	R214	On 02/08/2018			Bond Future	1	9,400,000	0.00 Member	Buy
16:05:29	R214	On 02/08/2018			Bond Future	1	46,300,000	0.00 Member	Buy
16:05:29	R214	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:05:29	R214	On 02/08/2018			Bond Future	1	87,300,000	0.00 Member	Sell
16:05:29	R214	On 02/08/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:05:29	R214	On 02/08/2018			Bond Future	1	46,300,000	0.00 Client	Buy
16:05:29	R214	On 02/08/2018			Bond Future	1	9,400,000	0.00 Member	Sell
16:05:29	R214	On 02/08/2018			Bond Future	1	5,900,000	0.00 Member	Buy
16:05:29	R214	On 02/08/2018			Bond Future	1	87,300,000	0.00 Member	Buy
16:05:29	R214	On 02/08/2018			Bond Future	1	5,900,000	0.00 Member	Sell
16:05:29	R214	On 02/08/2018			Bond Future	1	9,400,000	0.00 Client	Buy
16:05:29	R214	On 02/08/2018			Bond Future	1	5,900,000	0.00 Client	Buy
17:22:37	R214	On 02/08/2018			Bond Future	1	13,800,000	0.00 Client	Buy
17:22:37	R214	On 02/08/2018			Bond Future	1	13,800,000	0.00 Client	Sell
Total for R214 Bond Future						18	632,400,000	0.00	
Grand Total for all Instruments						168	3,637,020,000	0.00	