



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 11/10/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:32:05	I2025	On 01/11/2018		Bond Future	1	700,000	0.00 Member	Sell
15:32:05	I2025	On 01/11/2018		Bond Future	1	15,700,000	0.00 Member	Buy
15:50:51	I2025	On 01/11/2018		Bond Future	1	700,000	0.00 Member	Buy
15:50:51	I2025	On 01/11/2018		Bond Future	1	700,000	0.00 Client	Sell
15:50:51	I2025	On 01/11/2018		Bond Future	1	13,900,000	0.00 Client	Sell
15:50:51	I2025	On 01/11/2018		Bond Future	1	1,100,000	0.00 Client	Sell
15:50:51	I2025	On 01/11/2018		Bond Future	1	13,900,000	0.00 Member	Buy
15:50:51	I2025	On 01/11/2018		Bond Future	1	13,900,000	0.00 Member	Sell
15:50:51	I2025	On 01/11/2018		Bond Future	1	1,100,000	0.00 Member	Buy
15:50:51	I2025	On 01/11/2018		Bond Future	1	1,100,000	0.00 Member	Sell
Total for I2025 Bond Future					10	62,800,000	0.00	
15:32:21	I2029	On 01/11/2018		Bond Future	1	137,000,000	0.00 Member	Buy
15:32:21	I2029	On 07/02/2019		Bond Future	1	138,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:32:21	I2029	On 07/02/2019			Bond Future	1	107,000,000	0.00 Member	Buy
15:32:21	I2029	On 01/11/2018			Bond Future	1	107,000,000	0.00 Member	Sell
16:09:40	I2029	On 01/11/2018			Bond Future	1	107,000,000	0.00 Client	Sell
16:09:40	I2029	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Buy
16:09:40	I2029	On 01/11/2018			Bond Future	1	30,000,000	0.00 Client	Sell
16:09:40	I2029	On 01/11/2018			Bond Future	1	107,000,000	0.00 Member	Buy
16:09:40	I2029	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Sell
16:10:35	I2029	On 07/02/2019			Bond Future	1	31,600,000	0.00 Client	Buy
16:10:35	I2029	On 07/02/2019			Bond Future	1	31,600,000	0.00 Member	Buy
16:10:35	I2029	On 07/02/2019			Bond Future	1	107,000,000	0.00 Member	Sell
16:10:35	I2029	On 07/02/2019			Bond Future	1	31,600,000	0.00 Member	Sell
16:10:35	I2029	On 07/02/2019			Bond Future	1	107,000,000	0.00 Client	Buy
Total for I2029 Bond Future						14	1,102,400,000	0.00	
9:52:50	I2038	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Buy
9:52:50	I2038	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Sell
14:12:09	I2038	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Sell
14:12:09	I2038	On 01/11/2018			Bond Future	1	5,400,000	0.00 Client	Buy
15:32:21	I2038	On 07/02/2019			Bond Future	1	345,200,000	0.00 Member	Sell
15:32:21	I2038	On 01/11/2018			Bond Future	1	342,800,000	0.00 Member	Buy
15:32:21	I2038	On 01/11/2018			Bond Future	1	170,000,000	0.00 Member	Sell
15:32:21	I2038	On 07/02/2019			Bond Future	1	171,000,000	0.00 Member	Buy
16:14:27	I2038	On 01/11/2018			Bond Future	1	170,000,000	0.00 Client	Sell
16:14:27	I2038	On 01/11/2018			Bond Future	1	172,800,000	0.00 Client	Sell
16:14:27	I2038	On 01/11/2018			Bond Future	1	172,800,000	0.00 Member	Sell
16:14:27	I2038	On 01/11/2018			Bond Future	1	172,800,000	0.00 Member	Buy
16:14:27	I2038	On 01/11/2018			Bond Future	1	170,000,000	0.00 Member	Buy
16:15:25	I2038	On 07/02/2019			Bond Future	1	174,200,000	0.00 Member	Buy
16:15:25	I2038	On 07/02/2019			Bond Future	1	174,200,000	0.00 Member	Sell
16:15:25	I2038	On 07/02/2019			Bond Future	1	171,000,000	0.00 Member	Sell
16:15:25	I2038	On 07/02/2019			Bond Future	1	174,200,000	0.00 Client	Buy
16:15:25	I2038	On 07/02/2019			Bond Future	1	171,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						18	2,773,600,000	0.00	
15:32:21	I2046	On 01/11/2018			Bond Future	1	270,000,000	0.00 Member	Buy
15:32:21	I2046	On 07/02/2019			Bond Future	1	271,500,000	0.00 Member	Sell
15:32:21	I2046	On 07/02/2019			Bond Future	1	271,500,000	0.00 Member	Buy
15:32:21	I2046	On 01/11/2018			Bond Future	1	270,000,000	0.00 Member	Sell
16:16:14	I2046	On 01/11/2018			Bond Future	1	270,000,000	0.00 Client	Sell
16:16:14	I2046	On 01/11/2018			Bond Future	1	270,000,000	0.00 Member	Buy
16:16:58	I2046	On 07/02/2019			Bond Future	1	271,500,000	0.00 Client	Buy
16:16:58	I2046	On 07/02/2019			Bond Future	1	271,500,000	0.00 Member	Sell
Total for I2046 Bond Future						8	2,166,000,000	0.00	
15:32:21	I2050	On 01/11/2018			Bond Future	1	262,500,000	0.00 Member	Buy
15:32:21	I2050	On 07/02/2019			Bond Future	1	263,000,000	0.00 Member	Sell
15:32:21	I2050	On 07/02/2019			Bond Future	1	263,000,000	0.00 Member	Buy
15:32:21	I2050	On 01/11/2018			Bond Future	1	262,500,000	0.00 Member	Sell
16:17:51	I2050	On 01/11/2018			Bond Future	1	262,500,000	0.00 Member	Buy
16:17:51	I2050	On 01/11/2018			Bond Future	1	262,500,000	0.00 Client	Sell
16:18:09	I2050	On 07/02/2019			Bond Future	1	263,000,000	0.00 Member	Sell
16:18:09	I2050	On 07/02/2019			Bond Future	1	263,000,000	0.00 Client	Buy
Total for I2050 Bond Future						8	2,102,000,000	0.00	
8:19:48	R186	On 01/11/2018			Bond Future	1	26,700,000	0.00 Member	Sell
8:19:48	R186	On 01/11/2018			Bond Future	1	26,700,000	0.00 Member	Buy
9:37:51	R186	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Buy
9:37:51	R186	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
10:22:21	R186	On 01/11/2018			Bond Future	1	26,700,000	0.00 Client	Sell
10:22:21	R186	On 01/11/2018			Bond Future	1	26,700,000	0.00 Member	Buy
15:59:57	R186	On 01/11/2018			Bond Future	1	1,500,000	0.00 Member	Buy
15:59:57	R186	On 01/11/2018			Bond Future	1	1,500,000	0.00 Member	Sell
16:11:24	R186	On 01/11/2018			Bond Future	1	1,500,000	0.00 Client	Sell
16:11:24	R186	On 01/11/2018			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:37:03	R186	On 01/11/2018			Bond Future	1	22,000,000	0.00 Member	Sell
16:37:03	R186	On 01/11/2018			Bond Future	1	22,000,000	0.00 Member	Buy
17:16:34	R186	On 01/11/2018			Bond Future	1	22,000,000	0.00 Client	Sell
17:16:34	R186	On 01/11/2018			Bond Future	1	22,000,000	0.00 Member	Buy
Total for R186 Bond Future						14	201,800,000	0.00	
15:32:21	R197	On 01/11/2018			Bond Future	1	140,000,000	0.00 Member	Sell
15:32:21	R197	On 07/02/2019			Bond Future	1	140,000,000	0.00 Member	Buy
15:32:21	R197	On 07/02/2019			Bond Future	1	140,000,000	0.00 Member	Sell
15:32:21	R197	On 01/11/2018			Bond Future	1	140,000,000	0.00 Member	Buy
16:06:13	R197	On 01/11/2018			Bond Future	1	140,000,000	0.00 Member	Sell
16:06:13	R197	On 01/11/2018			Bond Future	1	140,000,000	0.00 Client	Buy
16:06:26	R197	On 07/02/2019			Bond Future	1	140,000,000	0.00 Member	Buy
16:06:26	R197	On 07/02/2019			Bond Future	1	140,000,000	0.00 Client	Sell
Total for R197 Bond Future						8	1,120,000,000	0.00	
15:32:21	R202	On 07/02/2019			Bond Future	1	205,700,000	0.00 Member	Sell
15:32:21	R202	On 01/11/2018			Bond Future	1	204,700,000	0.00 Member	Buy
15:32:21	R202	On 01/11/2018			Bond Future	1	133,500,000	0.00 Member	Sell
15:32:21	R202	On 07/02/2019			Bond Future	1	134,500,000	0.00 Member	Buy
16:11:50	R202	On 01/11/2018			Bond Future	1	17,000,000	0.00 Member	Buy
16:11:50	R202	On 01/11/2018			Bond Future	1	17,000,000	0.00 Member	Sell
16:11:50	R202	On 01/11/2018			Bond Future	1	54,200,000	0.00 Member	Sell
16:11:50	R202	On 01/11/2018			Bond Future	1	54,200,000	0.00 Member	Buy
16:11:50	R202	On 01/11/2018			Bond Future	1	133,500,000	0.00 Member	Buy
16:11:50	R202	On 01/11/2018			Bond Future	1	17,000,000	0.00 Client	Sell
16:11:50	R202	On 01/11/2018			Bond Future	1	133,500,000	0.00 Client	Sell
16:11:50	R202	On 01/11/2018			Bond Future	1	54,200,000	0.00 Client	Sell
16:13:00	R202	On 07/02/2019			Bond Future	1	17,000,000	0.00 Member	Sell
16:13:00	R202	On 07/02/2019			Bond Future	1	134,500,000	0.00 Member	Sell
16:13:00	R202	On 07/02/2019			Bond Future	1	17,000,000	0.00 Client	Buy
16:13:00	R202	On 07/02/2019			Bond Future	1	17,000,000	0.00 Member	Buy
16:13:00	R202	On 07/02/2019			Bond Future	1	54,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:13:00	R202	On 07/02/2019			Bond Future	1	54,200,000	0.00 Member	Buy
16:13:00	R202	On 07/02/2019			Bond Future	1	134,500,000	0.00 Client	Buy
16:13:00	R202	On 07/02/2019			Bond Future	1	54,200,000	0.00 Client	Buy
16:51:48	R202	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:51:48	R202	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R202 Bond Future						22	1,645,600,000	0.00	
9:52:50	R2023	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Buy
9:52:50	R2023	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Sell
14:13:08	R2023	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Sell
14:13:08	R2023	On 01/11/2018			Bond Future	1	2,800,000	0.00 Client	Buy
15:59:57	R2023	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Buy
15:59:57	R2023	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Sell
16:10:48	R2023	On 01/11/2018			Bond Future	1	2,800,000	0.00 Client	Sell
16:10:48	R2023	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Buy
16:17:19	R2023	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:17:19	R2023	On 01/11/2018			Bond Future	1	19,200,000	0.00 Member	Buy
16:17:19	R2023	On 01/11/2018			Bond Future	1	226,600,000	0.00 Member	Buy
16:17:19	R2023	On 01/11/2018			Bond Future	1	226,600,000	0.00 Member	Sell
16:17:20	R2023	On 07/02/2019			Bond Future	1	226,600,000	0.00 Member	Sell
16:17:20	R2023	On 07/02/2019			Bond Future	1	226,600,000	0.00 Member	Buy
16:20:46	R2023	On 01/11/2018			Bond Future	1	226,600,000	0.00 Member	Buy
16:20:46	R2023	On 01/11/2018			Bond Future	1	226,600,000	0.00 Client	Sell
16:20:59	R2023	On 07/02/2019			Bond Future	1	226,600,000	0.00 Client	Buy
16:20:59	R2023	On 07/02/2019			Bond Future	1	226,600,000	0.00 Member	Sell
16:37:03	R2023	On 01/11/2018			Bond Future	1	11,200,000	0.00 Member	Buy
16:37:03	R2023	On 01/11/2018			Bond Future	1	11,200,000	0.00 Member	Sell
16:38:26	R2023	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
16:38:26	R2023	On 01/11/2018			Bond Future	1	12,000,000	0.00 Member	Sell
16:38:26	R2023	On 01/11/2018			Bond Future	1	12,000,000	0.00 Member	Buy
16:38:26	R2023	On 01/11/2018			Bond Future	1	12,000,000	0.00 Client	Sell
16:38:26	R2023	On 01/11/2018			Bond Future	1	4,000,000	0.00 Client	Sell
16:38:26	R2023	On 01/11/2018			Bond Future	1	2,700,000	0.00 Member	Sell
16:38:26	R2023	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
16:38:26	R2023	On 01/11/2018			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
16:38:26	R2023	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:38:26	R2023	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
16:38:26	R2023	On 01/11/2018			Bond Future	1	2,700,000	0.00 Client	Sell
16:39:26	R2023	On 01/11/2018			Bond Future	1	11,200,000	0.00 Client	Buy
16:39:26	R2023	On 01/11/2018			Bond Future	1	11,200,000	0.00 Member	Sell
Total for R2023 Bond Future						33	1,956,800,000	0.00	
16:27:29	R2037	On 01/11/2018			Bond Future	1	27,400,000	0.00 Member	Sell
16:27:29	R2037	On 01/11/2018			Bond Future	1	27,400,000	0.00 Member	Buy
17:00:43	R2037	On 01/11/2018			Bond Future	1	38,900,000	0.00 Member	Sell
17:00:43	R2037	On 01/11/2018			Bond Future	1	38,900,000	0.00 Member	Buy
17:17:39	R2037	On 01/11/2018			Bond Future	1	27,400,000	0.00 Member	Sell
17:17:39	R2037	On 01/11/2018			Bond Future	1	27,400,000	0.00 Client	Buy
17:21:58	R2037	On 01/11/2018			Bond Future	1	17,900,000	0.00 Member	Sell
17:21:58	R2037	On 01/11/2018			Bond Future	1	21,000,000	0.00 Member	Sell
17:21:58	R2037	On 01/11/2018			Bond Future	1	21,000,000	0.00 Client	Buy
17:21:58	R2037	On 01/11/2018			Bond Future	1	17,900,000	0.00 Client	Buy
Total for R2037 Bond Future						10	265,200,000	0.00	
10:49:55	R2040	On 01/11/2018			Bond Future	1	4,500,000	0.00 Member	Buy
10:49:55	R2040	On 01/11/2018			Bond Future	1	4,500,000	0.00 Member	Sell
15:34:04	R2040	On 01/11/2018			Bond Future	1	4,500,000	0.00 Member	Sell
15:34:04	R2040	On 01/11/2018			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R2040 Bond Future						4	18,000,000	0.00	
8:19:48	R2044	On 01/11/2018			Bond Future	1	33,000,000	0.00 Member	Buy
8:19:48	R2044	On 01/11/2018			Bond Future	1	33,000,000	0.00 Member	Sell
10:23:03	R2044	On 01/11/2018			Bond Future	1	33,000,000	0.00 Member	Sell
10:23:03	R2044	On 01/11/2018			Bond Future	1	33,000,000	0.00 Client	Buy
Total for R2044 Bond Future						4	132,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:05:10	R207	On 01/11/2018			Bond Future	1	15,300,000	0.00 Member	Sell
8:05:10	R207	On 01/11/2018			Bond Future	1	15,300,000	0.00 Member	Buy
10:20:21	R207	On 01/11/2018			Bond Future	1	15,300,000	0.00 Member	Buy
10:20:21	R207	On 01/11/2018			Bond Future	1	15,300,000	0.00 Client	Sell
Total for R207 Bond Future						4	61,200,000	0.00	
14:37:32	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell
14:37:32	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
14:39:06	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell
14:39:06	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
15:59:57	R209	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
15:59:57	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
16:10:06	R209	On 01/11/2018			Bond Future	1	4,500,000	0.00 Member	Buy
16:10:06	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
16:10:06	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Buy
16:10:06	R209	On 01/11/2018			Bond Future	1	4,500,000	0.00 Member	Sell
16:10:06	R209	On 01/11/2018			Bond Future	1	4,500,000	0.00 Client	Buy
17:00:43	R209	On 01/11/2018			Bond Future	1	26,600,000	0.00 Member	Sell
17:24:57	R209	On 01/11/2018			Bond Future	1	49,300,000	0.00 Member	Buy
17:26:32	R209	On 01/11/2018			Bond Future	1	26,600,000	0.00 Client	Sell
17:26:32	R209	On 01/11/2018			Bond Future	1	22,700,000	0.00 Client	Sell
17:26:32	R209	On 01/11/2018			Bond Future	1	22,700,000	0.00 Member	Buy
17:26:32	R209	On 01/11/2018			Bond Future	1	22,700,000	0.00 Member	Sell
17:26:32	R209	On 01/11/2018			Bond Future	1	26,600,000	0.00 Member	Buy
Total for R209 Bond Future						18	224,400,000	0.00	
15:32:21	R210	On 01/11/2018			Bond Future	1	69,900,000	0.00 Member	Buy
15:32:21	R210	On 07/02/2019			Bond Future	1	71,200,000	0.00 Member	Sell
15:32:21	R210	On 07/02/2019			Bond Future	1	57,100,000	0.00 Member	Buy
15:32:21	R210	On 01/11/2018			Bond Future	1	57,100,000	0.00 Member	Sell
16:07:34	R210	On 01/11/2018			Bond Future	1	12,800,000	0.00 Member	Sell
16:07:34	R210	On 01/11/2018			Bond Future	1	57,100,000	0.00 Member	Buy
16:07:34	R210	On 01/11/2018			Bond Future	1	12,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:07:34	R210	On 01/11/2018			Bond Future	1	12,800,000	0.00 Client	Sell
16:07:34	R210	On 01/11/2018			Bond Future	1	57,100,000	0.00 Client	Sell
16:08:30	R210	On 07/02/2019			Bond Future	1	14,100,000	0.00 Member	Buy
16:08:30	R210	On 07/02/2019			Bond Future	1	14,100,000	0.00 Client	Buy
16:08:30	R210	On 07/02/2019			Bond Future	1	57,100,000	0.00 Member	Sell
16:08:30	R210	On 07/02/2019			Bond Future	1	14,100,000	0.00 Member	Sell
16:08:30	R210	On 07/02/2019			Bond Future	1	57,100,000	0.00 Client	Buy
Total for R210 Bond Future						14	564,400,000	0.00	
15:32:21	R212	On 07/02/2019			Bond Future	1	152,600,000	0.00 Member	Buy
15:32:21	R212	On 01/11/2018			Bond Future	1	152,600,000	0.00 Member	Sell
15:32:21	R212	On 01/11/2018			Bond Future	1	152,600,000	0.00 Member	Buy
15:32:21	R212	On 07/02/2019			Bond Future	1	152,600,000	0.00 Member	Sell
16:05:11	R212	On 01/11/2018			Bond Future	1	152,600,000	0.00 Member	Sell
16:05:11	R212	On 01/11/2018			Bond Future	1	152,600,000	0.00 Client	Buy
16:05:28	R212	On 07/02/2019			Bond Future	1	152,600,000	0.00 Client	Sell
16:05:28	R212	On 07/02/2019			Bond Future	1	152,600,000	0.00 Member	Buy
Total for R212 Bond Future						8	1,220,800,000	0.00	
15:59:57	R214	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell
15:59:57	R214	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
16:10:24	R214	On 01/11/2018			Bond Future	1	800,000	0.00 Client	Buy
16:10:24	R214	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell
Total for R214 Bond Future						4	3,200,000	0.00	
Grand Total for all Instruments						201	15,620,200,000	0.00	