



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 06/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:38:29	I2025	On 03/05/2018		Bond Future	1	600,000	0.00 Client	Buy
15:38:29	I2025	On 03/05/2018		Bond Future	1	600,000	0.00 Client	Sell
Total for I2025 Bond Future					2	1,200,000	0.00	
15:38:29	I2038	On 03/05/2018		Bond Future	1	1,000,000	0.00 Client	Sell
15:38:29	I2038	On 03/05/2018		Bond Future	1	1,000,000	0.00 Client	Buy
Total for I2038 Bond Future					2	2,000,000	0.00	
8:30:24	R186	On 03/05/2018		Bond Future	1	60,000,000	0.00 Client	Buy
8:30:24	R186	On 03/05/2018		Bond Future	1	60,000,000	0.00 Member	Sell
9:52:09	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
9:52:09	R186	On 03/05/2018		Bond Future	1	6,900,000	0.00 Member	Sell
12:42:29	R186	On 03/05/2018		Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:42:29	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
12:42:29	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
12:42:30	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
12:42:30	R186	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
12:42:30	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
12:42:30	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
12:42:30	R186	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
12:42:30	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
12:42:30	R186	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Buy
12:42:30	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
15:51:37	R186	On 03/05/2018			Bond Future	1	9,900,000	0.00 Member	Sell
15:51:37	R186	On 03/05/2018			Bond Future	1	9,900,000	0.00 Member	Buy
16:14:56	R186	On 03/05/2018			Bond Future	1	13,100,000	0.00 Member	Sell
16:14:56	R186	On 03/05/2018			Bond Future	1	13,100,000	0.00 Member	Buy
16:19:43	R186	On 03/05/2018			Bond Future	1	13,100,000	0.00 Client	Sell
16:19:43	R186	On 03/05/2018			Bond Future	1	13,100,000	0.00 Member	Buy
16:42:09	R186	On 03/05/2018			Bond Future	1	9,900,000	0.00 Client	Sell
16:42:09	R186	On 03/05/2018			Bond Future	1	9,900,000	0.00 Member	Buy
Total for R186 Bond Future						23	239,600,000	0.00	
12:18:51	R2023	On 03/05/2018			Bond Future	1	56,000,000	0.00 Member	Sell
12:18:51	R2023	On 03/05/2018			Bond Future	1	56,000,000	0.00 Member	Buy
12:47:15	R2023	On 03/05/2018			Bond Future	1	56,000,000	0.00 Client	Buy
12:47:15	R2023	On 03/05/2018			Bond Future	1	56,000,000	0.00 Member	Sell
Total for R2023 Bond Future						4	224,000,000	0.00	
12:31:25	R2040	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Sell
12:31:25	R2040	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Buy
13:01:09	R2040	On 03/05/2018			Bond Future	1	6,000,000	0.00 Client	Buy
13:01:09	R2040	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Sell
14:36:53	R2040	On 03/05/2018			Bond Future	1	70,800,000	0.00 Member	Sell
14:36:53	R2040	On 03/05/2018			Bond Future	1	37,600,000	0.00 Member	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:46:33	R2040	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Sell
14:46:33	R2040	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Sell
14:46:33	R2040	On 03/05/2018			Bond Future	1	200,000	0.00 Client	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
14:46:33	R2040	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
14:46:33	R2040	On 03/05/2018			Bond Future	1	30,300,000	0.00 Client	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
14:46:33	R2040	On 03/05/2018			Bond Future	1	30,300,000	0.00 Member	Sell
14:46:33	R2040	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
14:46:33	R2040	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	30,300,000	0.00 Member	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
14:46:33	R2040	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
Total for R2040 Bond Future						27	232,000,000	0.00	
12:31:25	R2044	On 03/05/2018			Bond Future	1	45,800,000	0.00 Member	Sell
12:31:25	R2044	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
13:09:19	R2044	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Sell
13:09:19	R2044	On 03/05/2018			Bond Future	1	25,000,000	0.00 Member	Buy
13:09:19	R2044	On 03/05/2018			Bond Future	1	25,000,000	0.00 Client	Buy
13:09:20	R2044	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
13:09:20	R2044	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
13:09:20	R2044	On 03/05/2018			Bond Future	1	19,900,000	0.00 Member	Sell
13:09:20	R2044	On 03/05/2018			Bond Future	1	19,900,000	0.00 Client	Buy
13:09:20	R2044	On 03/05/2018			Bond Future	1	19,900,000	0.00 Member	Buy

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future							10	183,200,000	0.00	
13:25:16	R209	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Sell	
13:25:16	R209	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Buy	
16:38:58	R209	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Sell	
16:38:58	R209	On 03/05/2018			Bond Future	1	5,600,000	0.00 Client	Buy	
16:38:58	R209	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Buy	
16:38:58	R209	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell	
16:38:58	R209	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy	
Total for R209 Bond Future							7	24,000,000	0.00	
Grand Total for all Instruments							75	906,000,000	0.00	