



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:39:21	ALBI	On 02/08/2018		Index Future	1	250,000	0.00 Member	Buy
10:39:21	ALBI	On 02/08/2018		Index Future	1	250,000	0.00 Member	Sell
10:46:36	ALBI	On 02/08/2018		Index Future	1	250,000	0.00 Member	Sell
10:46:36	ALBI	On 02/08/2018		Index Future	1	250,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>1,000,000</b>	<b>0.00</b>	
11:34:52	I2033	On 02/08/2018		Bond Future	1	25,800,000	0.00 Member	Buy
11:34:52	I2033	On 02/08/2018		Bond Future	1	25,800,000	0.00 Member	Sell
11:40:26	I2033	On 02/08/2018		Bond Future	1	25,800,000	0.00 Member	Buy
11:40:26	I2033	On 02/08/2018		Bond Future	1	25,800,000	0.00 Client	Sell
<b>Total for I2033 Bond Future</b>					<b>4</b>	<b>103,200,000</b>	<b>0.00</b>	
11:34:52	I2038	On 02/08/2018		Bond Future	1	42,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:52	I2038	On 02/08/2018			Bond Future	1	42,900,000	0.00 Member	Sell
11:41:09	I2038	On 02/08/2018			Bond Future	1	42,900,000	0.00 Client	Sell
11:41:09	I2038	On 02/08/2018			Bond Future	1	42,900,000	0.00 Member	Buy
<b>Total for I2038 Bond Future</b>						<b>4</b>	<b>171,600,000</b>	<b>0.00</b>	
11:34:52	I2046	On 02/08/2018			Bond Future	1	28,300,000	0.00 Member	Buy
11:34:52	I2046	On 02/08/2018			Bond Future	1	28,300,000	0.00 Member	Sell
11:44:09	I2046	On 02/08/2018			Bond Future	1	28,300,000	0.00 Client	Sell
11:44:09	I2046	On 02/08/2018			Bond Future	1	28,300,000	0.00 Member	Buy
<b>Total for I2046 Bond Future</b>						<b>4</b>	<b>113,200,000</b>	<b>0.00</b>	
11:34:52	I2050	On 02/08/2018			Bond Future	1	23,200,000	0.00 Member	Buy
11:34:52	I2050	On 02/08/2018			Bond Future	1	23,200,000	0.00 Member	Sell
11:44:44	I2050	On 02/08/2018			Bond Future	1	23,200,000	0.00 Client	Sell
11:44:44	I2050	On 02/08/2018			Bond Future	1	23,200,000	0.00 Member	Buy
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>92,800,000</b>	<b>0.00</b>	
13:54:49	IGOV	On 02/08/2018			Index Future	1	230,000	0.00 Member	Buy
13:54:49	IGOV	On 02/08/2018			Index Future	1	230,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>460,000</b>	<b>0.00</b>	
14:37:49	R186	On 02/08/2018			Bond Future	1	165,000,000	0.00 Member	Sell
14:37:49	R186	On 02/08/2018			Bond Future	1	165,000,000	0.00 Member	Buy
17:14:10	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
17:14:10	R186	On 02/08/2018			Bond Future	1	5,700,000	0.00 Member	Buy
17:14:10	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Sell
17:14:10	R186	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Sell
17:17:16	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Client	Sell
17:17:16	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
17:17:39	R186	On 02/08/2018			Bond Future	1	5,500,000	0.00 Client	Sell
17:17:39	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:17:39	R186	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Buy
17:17:39	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
17:17:39	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>13</b>	<b>362,000,000</b>	<b>0.00</b>	
11:34:52	R197	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Sell
11:34:52	R197	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Buy
11:45:27	R197	On 02/08/2018			Bond Future	1	9,700,000	0.00 Member	Sell
11:45:27	R197	On 02/08/2018			Bond Future	1	9,700,000	0.00 Client	Buy
<b>Total for R197 Bond Future</b>						<b>4</b>	<b>38,800,000</b>	<b>0.00</b>	
11:34:52	R202	On 02/08/2018			Bond Future	1	51,200,000	0.00 Member	Buy
11:34:52	R202	On 02/08/2018			Bond Future	1	51,200,000	0.00 Member	Sell
11:45:59	R202	On 02/08/2018			Bond Future	1	51,200,000	0.00 Member	Buy
11:45:59	R202	On 02/08/2018			Bond Future	1	51,200,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>204,800,000</b>	<b>0.00</b>	
15:17:44	R2023	On 02/08/2018			Bond Future	1	56,900,000	0.00 Member	Buy
15:18:13	R2023	On 02/08/2018			Bond Future	1	28,500,000	0.00 Member	Sell
15:31:10	R2023	On 02/08/2018			Bond Future	1	24,600,000	0.00 Client	Sell
15:31:10	R2023	On 02/08/2018			Bond Future	1	24,600,000	0.00 Member	Sell
15:31:10	R2023	On 02/08/2018			Bond Future	1	24,600,000	0.00 Member	Buy
15:31:11	R2023	On 02/08/2018			Bond Future	1	1,100,000	0.00 Client	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
15:31:11	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
15:31:11	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
15:31:11	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
15:31:11	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
15:31:11	R2023	On 02/08/2018			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
15:31:11	R2023	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Buy
15:31:11	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Sell
15:31:11	R2023	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>26</b>	<b>170,600,000</b>	<b>0.00</b>	
11:57:24	R2032	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Sell
11:57:24	R2032	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Buy
15:44:43	R2032	On 02/08/2018			Bond Future	1	10,600,000	0.00 Member	Buy
15:44:43	R2032	On 02/08/2018			Bond Future	1	10,600,000	0.00 Client	Sell
17:09:55	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
17:09:55	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>6</b>	<b>42,600,000</b>	<b>0.00</b>	
17:09:55	R2037	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
17:09:55	R2037	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
9:54:26	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
9:54:26	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
15:44:32	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
15:44:32	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>1,200,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:34:52	R212	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
11:34:52	R212	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Buy
11:48:28	R212	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
11:48:28	R212	On 02/08/2018			Bond Future	1	25,000,000	0.00 Client	Buy
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>100,000,000</b>	<b>0.00</b>	
15:22:58	R213	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
15:22:58	R213	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
16:22:41	R213	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
16:22:41	R213	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>3,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>89</b>	<b>1,406,260,000</b>	<b>0.00</b>	