



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 22/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:35:32	I2033	On 02/08/2018		Bond Future	1	100,000,000	0.00 Member	Buy
10:35:32	I2033	On 02/08/2018		Bond Future	1	100,000,000	0.00 Member	Sell
11:23:56	I2033	On 02/08/2018		Bond Future	1	100,000,000	0.00 Member	Buy
11:23:56	I2033	On 02/08/2018		Bond Future	1	100,000,000	0.00 Client	Sell
13:52:00	I2033	On 02/08/2018		Bond Future	1	50,000,000	0.00 Member	Buy
13:52:00	I2033	On 02/08/2018		Bond Future	1	50,000,000	0.00 Member	Sell
14:05:18	I2033	On 02/08/2018		Bond Future	1	50,000,000	0.00 Client	Sell
14:05:18	I2033	On 02/08/2018		Bond Future	1	50,000,000	0.00 Member	Buy
Total for I2033 Bond Future					8	600,000,000	0.00	
13:04:32	R186	On 02/08/2018		Bond Future	1	250,000,000	0.00 Member	Buy
13:04:32	R186	On 02/08/2018		Bond Future	1	250,000,000	0.00 Member	Sell
13:23:51	R186	On 02/08/2018		Bond Future	1	4,500,000	0.00 Member	Sell
13:23:51	R186	On 02/08/2018		Bond Future	1	250,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:56:45	R186	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Buy
14:56:45	R186	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Sell
15:00:27	R186	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Buy
15:00:27	R186	On 02/08/2018			Bond Future	1	3,700,000	0.00 Client	Sell
15:04:00	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Buy
15:04:00	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Sell
15:10:56	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Buy
15:10:56	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Client	Sell
15:30:27	R186	On 02/08/2018			Bond Future	1	7,900,000	0.00 Member	Buy
15:30:27	R186	On 02/08/2018			Bond Future	1	220,900,000	0.00 Member	Buy
15:30:27	R186	On 02/08/2018			Bond Future	1	7,900,000	0.00 Member	Sell
15:30:27	R186	On 02/08/2018			Bond Future	1	220,900,000	0.00 Member	Sell
15:30:27	R186	On 02/08/2018			Bond Future	1	16,700,000	0.00 Member	Sell
15:30:27	R186	On 02/08/2018			Bond Future	1	4,500,000	0.00 Member	Buy
15:30:27	R186	On 02/08/2018			Bond Future	1	7,900,000	0.00 Client	Sell
15:30:27	R186	On 02/08/2018			Bond Future	1	16,700,000	0.00 Member	Buy
15:30:27	R186	On 02/08/2018			Bond Future	1	4,500,000	0.00 Client	Sell
15:30:27	R186	On 02/08/2018			Bond Future	1	220,900,000	0.00 Client	Sell
15:30:27	R186	On 02/08/2018			Bond Future	1	16,700,000	0.00 Client	Sell
15:31:07	R186	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Sell
15:31:07	R186	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Buy
15:47:59	R186	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Buy
15:47:59	R186	On 02/08/2018			Bond Future	1	20,000,000	0.00 Client	Sell
16:05:29	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
16:05:29	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
16:18:45	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
16:18:45	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
16:25:54	R186	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Buy
16:25:54	R186	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Sell
16:29:47	R186	On 02/08/2018			Bond Future	1	88,400,000	0.00 Member	Sell
16:29:47	R186	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Buy
16:50:50	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
16:50:50	R186	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Buy
16:50:50	R186	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Sell
16:50:50	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell
16:50:50	R186	On 02/08/2018			Bond Future	1	6,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:50:50	R186	On 02/08/2018			Bond Future	1	6,600,000	0.00 Member	Sell
16:50:50	R186	On 02/08/2018			Bond Future	1	3,200,000	0.00 Client	Sell
16:50:50	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Sell
16:50:50	R186	On 02/08/2018			Bond Future	1	6,600,000	0.00 Client	Sell
16:50:51	R186	On 02/08/2018			Bond Future	1	88,400,000	0.00 Client	Sell
16:50:51	R186	On 02/08/2018			Bond Future	1	88,400,000	0.00 Member	Buy
Total for R186 Bond Future						46	2,209,200,000	0.00	
10:21:27	R2035	On 02/08/2018			Bond Future	1	84,300,000	0.00 Member	Buy
10:21:27	R2035	On 02/08/2018			Bond Future	1	84,300,000	0.00 Client	Sell
Total for R2035 Bond Future						2	168,600,000	0.00	
17:38:00	R207	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
17:38:00	R207	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Sell
17:42:15	R207	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
17:42:15	R207	On 02/08/2018			Bond Future	1	4,100,000	0.00 Client	Sell
Total for R207 Bond Future						4	16,400,000	0.00	
Grand Total for all Instruments						60	2,994,200,000	0.00	