



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 03/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:24:50	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Sell
17:24:50	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Buy
17:38:39	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Buy
17:38:39	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
9:40:40	R186	On 02/08/2018		Bond Future	1	5,500,000	0.00 Member	Sell
9:40:40	R186	On 02/08/2018		Bond Future	1	174,900,000	0.00 Member	Sell
9:40:40	R186	On 02/08/2018		Bond Future	1	46,500,000	0.00 Member	Buy
9:40:40	R186	On 02/08/2018		Bond Future	1	5,500,000	0.00 Member	Buy
12:32:40	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Sell
12:32:40	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Buy
12:48:38	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Client	Sell
12:48:38	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:40	R186	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Sell
17:05:40	R186	On 02/08/2018			Bond Future	1	5,500,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	2,700,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	7,100,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	87,000,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	46,500,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	7,100,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018			Bond Future	1	87,000,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018			Bond Future	1	24,300,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018			Bond Future	1	24,300,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	7,100,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	2,700,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018			Bond Future	1	46,500,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Sell
17:08:08	R186	On 02/08/2018			Bond Future	1	4,100,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	3,200,000	0.00 Client	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	4,100,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	24,300,000	0.00 Member	Buy
17:08:08	R186	On 02/08/2018			Bond Future	1	87,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>30</b>	<b>725,600,000</b>	<b>0.00</b>	
12:32:40	R2023	On 02/08/2018			Bond Future	1	113,300,000	0.00 Member	Sell
12:32:40	R2023	On 02/08/2018			Bond Future	1	144,200,000	0.00 Member	Buy
12:49:21	R2023	On 02/08/2018			Bond Future	1	30,900,000	0.00 Member	Sell
12:49:21	R2023	On 02/08/2018			Bond Future	1	30,900,000	0.00 Member	Buy
12:49:21	R2023	On 02/08/2018			Bond Future	1	113,300,000	0.00 Client	Sell
12:49:21	R2023	On 02/08/2018			Bond Future	1	30,900,000	0.00 Client	Sell
12:49:21	R2023	On 02/08/2018			Bond Future	1	113,300,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>7</b>	<b>576,800,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:53	R2032	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Buy
11:23:53	R2032	On 02/08/2018			Bond Future	1	110,900,000	0.00 Member	Sell
17:06:30	R2032	On 02/08/2018			Bond Future	1	12,100,000	0.00 Member	Sell
17:06:30	R2032	On 02/08/2018			Bond Future	1	12,100,000	0.00 Member	Buy
17:06:30	R2032	On 02/08/2018			Bond Future	1	96,000,000	0.00 Member	Buy
17:06:30	R2032	On 02/08/2018			Bond Future	1	96,000,000	0.00 Member	Sell
17:06:30	R2032	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Sell
17:06:30	R2032	On 02/08/2018			Bond Future	1	12,100,000	0.00 Client	Buy
17:06:30	R2032	On 02/08/2018			Bond Future	1	2,800,000	0.00 Client	Buy
17:06:30	R2032	On 02/08/2018			Bond Future	1	96,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>443,600,000</b>	<b>0.00</b>	
9:40:40	R2037	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Sell
9:40:40	R2037	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Buy
17:05:28	R2037	On 02/08/2018			Bond Future	1	3,200,000	0.00 Client	Buy
17:05:28	R2037	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>12,800,000</b>	<b>0.00</b>	
13:20:17	R207	On 02/08/2018			Bond Future	1	91,300,000	0.00 Member	Buy
13:20:17	R207	On 02/08/2018			Bond Future	1	91,300,000	0.00 Member	Sell
13:52:07	R207	On 02/08/2018			Bond Future	1	91,300,000	0.00 Member	Buy
13:52:07	R207	On 02/08/2018			Bond Future	1	91,300,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>365,200,000</b>	<b>0.00</b>	
13:20:17	R208	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Buy
13:20:17	R208	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Sell
13:52:43	R208	On 02/08/2018			Bond Future	1	19,800,000	0.00 Client	Sell
13:52:43	R208	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>79,200,000</b>	<b>0.00</b>	
17:29:23	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:29:23	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:39:12	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:39:12	R209	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>6,400,000</b>	<b>0.00</b>	
13:20:17	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
13:20:17	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
13:54:21	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
13:54:21	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>71</b>	<b>2,211,640,000</b>	<b>0.00</b>	