



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 05/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
15:26:44	R186	On 02/08/2018		Bond Future	1	100,000,000	0.00 Member	Buy	
15:26:44	R186	On 02/08/2018		Bond Future	1	100,000,000	0.00 Member	Sell	
16:42:09	R186	On 02/08/2018		Bond Future	1	91,600,000	0.00 Member	Sell	
16:42:09	R186	On 02/08/2018		Bond Future	1	100,000,000	0.00 Member	Buy	
16:51:14	R186	On 02/08/2018		Bond Future	1	5,600,000	0.00 Member	Sell	
16:51:14	R186	On 02/08/2018		Bond Future	1	2,800,000	0.00 Member	Sell	
16:51:14	R186	On 02/08/2018		Bond Future	1	5,600,000	0.00 Client	Sell	
16:51:14	R186	On 02/08/2018		Bond Future	1	5,600,000	0.00 Member	Buy	
16:51:14	R186	On 02/08/2018		Bond Future	1	2,800,000	0.00 Member	Buy	
16:51:14	R186	On 02/08/2018		Bond Future	1	2,800,000	0.00 Client	Sell	
16:51:14	R186	On 02/08/2018		Bond Future	1	91,600,000	0.00 Member	Buy	
16:51:14	R186	On 02/08/2018		Bond Future	1	91,600,000	0.00 Client	Sell	
16:55:18	R186	On 02/08/2018	8.90	Put	Bond Future	1	69,900,000	0.00 Member	Buy
16:55:18	R186	On 02/08/2018	9.04	Put	Bond Future	1	70,100,000	0.00 Member	Sell
16:55:18	R186	On 02/08/2018		Bond Future	1	8,700,000	0.00 Member	Buy	
16:55:18	R186	On 02/08/2018	9.04	Put	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
16:55:18	R186	On 02/08/2018			Bond Future	1	31,000,000	0.00 Member	Sell
16:55:18	R186	On 02/08/2018	8.90	Put	Bond Future	1	250,000,000	0.00 Member	Sell
17:07:57	R186	On 02/08/2018			Bond Future	1	5,600,000	0.00 Member	Buy
17:07:57	R186	On 02/08/2018			Bond Future	1	91,600,000	0.00 Member	Sell
17:07:57	R186	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Buy
17:07:57	R186	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Sell
17:17:30	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Client	Buy
17:17:30	R186	On 02/08/2018			Bond Future	1	91,600,000	0.00 Client	Buy
17:17:30	R186	On 02/08/2018			Bond Future	1	91,600,000	0.00 Member	Sell
17:17:30	R186	On 02/08/2018			Bond Future	1	91,600,000	0.00 Member	Buy
17:17:30	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Sell
17:17:30	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Buy
17:17:30	R186	On 02/08/2018			Bond Future	1	5,600,000	0.00 Client	Buy
17:17:30	R186	On 02/08/2018			Bond Future	1	5,600,000	0.00 Member	Sell
17:18:15	R186	On 02/08/2018			Bond Future	1	91,600,000	0.00 Client	Sell
17:18:15	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Client	Sell
17:18:15	R186	On 02/08/2018			Bond Future	1	91,600,000	0.00 Member	Buy
17:18:15	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Sell
17:18:15	R186	On 02/08/2018			Bond Future	1	5,600,000	0.00 Member	Buy
17:18:15	R186	On 02/08/2018			Bond Future	1	5,600,000	0.00 Member	Sell
17:18:15	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Buy
17:18:15	R186	On 02/08/2018			Bond Future	1	5,600,000	0.00 Client	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	10,900,000	0.00 Member	Buy
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	5,900,000	0.00 Member	Buy
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	5,900,000	0.00 Client	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	13,500,000	0.00 Member	Buy
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	13,500,000	0.00 Client	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	10,900,000	0.00 Client	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	140,800,000	0.00 Client	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	13,500,000	0.00 Member	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	70,100,000	0.00 Member	Buy
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	10,900,000	0.00 Member	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	8,800,000	0.00 Member	Buy
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	8,800,000	0.00 Member	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	5,900,000	0.00 Member	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	140,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	140,800,000	0.00 Member	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	8,800,000	0.00 Client	Sell
17:26:11	R186	On 02/08/2018	9.04	Put	Bond Future	1	70,100,000	0.00 Client	Sell
17:27:20	R186	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	8,700,000	0.00 Client	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	8,700,000	0.00 Member	Sell
17:27:20	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Sell
17:27:20	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Client	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
17:27:20	R186	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
17:27:20	R186	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Sell
17:27:20	R186	On 02/08/2018			Bond Future	1	17,500,000	0.00 Member	Sell
17:27:20	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	1,100,000	0.00 Client	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	17,500,000	0.00 Client	Buy
17:27:20	R186	On 02/08/2018			Bond Future	1	17,500,000	0.00 Member	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	10,800,000	0.00 Member	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	8,700,000	0.00 Member	Sell
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	8,700,000	0.00 Member	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	69,900,000	0.00 Client	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	13,400,000	0.00 Client	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	13,400,000	0.00 Member	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	69,900,000	0.00 Member	Sell
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	141,400,000	0.00 Client	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	10,800,000	0.00 Client	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	5,800,000	0.00 Member	Sell
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	5,800,000	0.00 Member	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	141,400,000	0.00 Member	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	10,800,000	0.00 Member	Sell
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	13,400,000	0.00 Member	Sell
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	5,800,000	0.00 Client	Buy
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	8,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:29:59	R186	On 02/08/2018	8.90	Put	Bond Future	1	141,400,000	0.00 Member	Sell
Total for R186 Bond Future						89	3,524,000,000	0.00	
16:35:13	R2044	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
16:35:13	R2044	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Buy
16:38:21	R2044	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:38:21	R2044	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
16:38:21	R2044	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:38:21	R2044	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Sell
16:38:21	R2044	On 02/08/2018			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2044 Bond Future						7	15,600,000	0.00	
Grand Total for all Instruments						96	3,539,600,000	0.00	