



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 11/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:01:01	ALBI	On 03/05/2018		Index Future	1	130,000	0.00 Client	Buy
17:01:01	ALBI	On 03/05/2018		Index Future	1	130,000	0.00 Member	Sell
17:03:46	ALBI	On 03/05/2018		Index Future	1	130,000	0.00 Client	Sell
17:03:46	ALBI	On 03/05/2018		Index Future	1	130,000	0.00 Member	Buy
Total for ALBI Index Future					4	520,000	0.00	
11:05:19	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
11:05:19	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
11:20:26	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Buy
11:20:26	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
11:48:14	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Member	Sell
11:48:14	GOVI	On 03/05/2018		GOVI	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for GOVI GOVI						6	60,000	0.00	
9:50:11	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
9:50:11	R186	On 03/05/2018			Bond Future	1	174,700,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	32,700,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	32,700,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	14,100,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	13,600,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	16,400,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	14,800,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	10,300,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	12,400,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	11,700,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	10,300,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	4,200,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	4,200,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	19,700,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	7,100,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	4,200,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	12,400,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	16,400,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	4,100,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	13,600,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	14,800,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	14,100,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	14,100,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	13,600,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	12,400,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	14,800,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	8,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	32,700,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	19,700,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	19,700,000	0.00 Member	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	11,700,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	11,700,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	10,300,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	4,100,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	16,400,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	4,200,000	0.00 Member	Sell
10:21:42	R186	On 03/05/2018			Bond Future	1	4,200,000	0.00 Client	Buy
10:21:42	R186	On 03/05/2018			Bond Future	1	4,200,000	0.00 Member	Sell
10:21:43	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
10:21:43	R186	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
11:04:13	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Buy
11:04:13	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Sell
11:10:00	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Buy
11:10:00	R186	On 02/08/2018			Bond Future	1	2,200,000	0.00 Client	Sell
12:39:58	R186	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Buy
12:39:58	R186	On 03/05/2018			Bond Future	1	8,800,000	0.00 Member	Sell
13:12:52	R186	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Buy
13:12:52	R186	On 03/05/2018			Bond Future	1	8,800,000	0.00 Member	Sell
13:25:09	R186	On 03/05/2018			Bond Future	1	21,200,000	0.00 Member	Sell
13:25:09	R186	On 03/05/2018			Bond Future	1	8,800,000	0.00 Member	Buy
13:25:09	R186	On 03/05/2018			Bond Future	1	8,800,000	0.00 Client	Sell
13:25:09	R186	On 03/05/2018			Bond Future	1	21,200,000	0.00 Client	Sell
13:25:09	R186	On 03/05/2018			Bond Future	1	21,200,000	0.00 Member	Buy
14:07:45	R186	On 03/05/2018			Bond Future	1	8,800,000	0.00 Member	Buy
14:07:45	R186	On 03/05/2018			Bond Future	1	21,200,000	0.00 Client	Sell
14:07:45	R186	On 03/05/2018			Bond Future	1	8,800,000	0.00 Client	Sell
14:07:45	R186	On 03/05/2018			Bond Future	1	21,200,000	0.00 Member	Sell
14:07:45	R186	On 03/05/2018			Bond Future	1	21,200,000	0.00 Member	Buy
15:11:44	R186	On 03/05/2018			Bond Future	1	14,500,000	0.00 Member	Sell
15:11:44	R186	On 03/05/2018			Bond Future	1	14,500,000	0.00 Member	Buy
16:32:00	R186	On 03/05/2018			Bond Future	1	14,500,000	0.00 Member	Sell
16:32:00	R186	On 03/05/2018			Bond Future	1	14,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						68	1,005,600,000	0.00	
11:40:43	R2030	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Buy
11:40:43	R2030	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Sell
11:47:53	R2030	On 03/05/2018			Bond Future	1	4,500,000	0.00 Client	Buy
11:47:53	R2030	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R2030 Bond Future						4	18,000,000	0.00	
10:49:12	R2032	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
10:49:12	R2032	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R2032 Bond Future						2	4,800,000	0.00	
8:38:05	R209	On 03/05/2018			Bond Future	1	14,900,000	0.00 Member	Buy
8:38:05	R209	On 03/05/2018			Bond Future	1	14,900,000	0.00 Member	Sell
9:28:20	R209	On 03/05/2018			Bond Future	1	60,000,000	0.00 Member	Buy
9:28:20	R209	On 03/05/2018			Bond Future	1	60,000,000	0.00 Client	Sell
11:04:13	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
11:04:13	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
11:10:24	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Sell
11:10:24	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
11:25:57	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Buy
11:25:57	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Member	Sell
11:25:57	R209	On 03/05/2018			Bond Future	1	7,500,000	0.00 Member	Sell
11:25:57	R209	On 03/05/2018			Bond Future	1	5,800,000	0.00 Client	Buy
11:25:57	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
11:25:57	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Client	Buy
11:25:57	R209	On 03/05/2018			Bond Future	1	7,500,000	0.00 Client	Buy
11:25:57	R209	On 03/05/2018			Bond Future	1	5,800,000	0.00 Member	Sell
13:11:51	R209	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
13:11:51	R209	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
14:13:00	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Sell
14:13:01	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:14:09	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Buy
14:40:52	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Sell
Total for R209 Bond Future						22	202,000,000	0.00	
Grand Total for all Instruments						106	1,230,980,000	0.00	