



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 27/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:21:31	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Buy
12:21:31	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
10:09:47	R186	On 01/11/2018		Bond Future	1	3,400,000	0.00 Member	Buy
10:09:47	R186	On 01/11/2018		Bond Future	1	17,000,000	0.00 Member	Sell
10:51:11	R186	On 01/11/2018		Bond Future	1	10,900,000	0.00 Member	Buy
10:51:11	R186	On 01/11/2018		Bond Future	1	2,700,000	0.00 Member	Sell
10:51:11	R186	On 01/11/2018		Bond Future	1	3,400,000	0.00 Client	Buy
10:51:11	R186	On 01/11/2018		Bond Future	1	10,900,000	0.00 Client	Buy
10:51:11	R186	On 01/11/2018		Bond Future	1	2,700,000	0.00 Client	Buy
10:51:11	R186	On 01/11/2018		Bond Future	1	10,900,000	0.00 Member	Sell
10:51:11	R186	On 01/11/2018		Bond Future	1	2,700,000	0.00 Member	Buy
10:51:11	R186	On 01/11/2018		Bond Future	1	3,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:53:39	R186	On 01/11/2018			Bond Future	1	4,700,000	0.00 Member	Sell
12:53:39	R186	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Buy
14:06:06	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Client	Sell
14:06:06	R186	On 01/11/2018			Bond Future	1	4,700,000	0.00 Client	Sell
14:06:06	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Buy
14:06:06	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Sell
14:06:06	R186	On 01/11/2018			Bond Future	1	4,700,000	0.00 Member	Buy
Total for R186 Bond Future						17	89,600,000	0.00	
11:07:37	R197	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
11:07:37	R197	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
11:12:15	R197	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
11:12:15	R197	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
Total for R197 Bond Future						4	1,200,000	0.00	
12:53:39	R2048	On 01/11/2018			Bond Future	1	11,500,000	0.00 Member	Sell
12:53:39	R2048	On 01/11/2018			Bond Future	1	11,500,000	0.00 Member	Buy
14:05:37	R2048	On 01/11/2018			Bond Future	1	11,500,000	0.00 Member	Buy
14:05:37	R2048	On 01/11/2018			Bond Future	1	11,500,000	0.00 Client	Sell
Total for R2048 Bond Future						4	46,000,000	0.00	
14:49:02	R207	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Buy
14:49:02	R207	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Sell
15:52:20	R207	On 01/11/2018			Bond Future	1	1,200,000	0.00 Client	Sell
15:52:20	R207	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Buy
Total for R207 Bond Future						4	4,800,000	0.00	
Grand Total for all Instruments						31	141,620,000	0.00	