



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 14/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:20	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
17:08:20	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
17:12:32	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
17:12:32	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy
17:23:01	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
17:23:01	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
17:23:14	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
17:23:14	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>8</b>	<b>80,000</b>	<b>0.00</b>	
17:09:41	I2046	On 01/02/2018		Bond Future	1	15,000,000	0.00 Member	Buy
17:09:41	I2046	On 01/02/2018		Bond Future	1	15,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2046 Bond Future</b>					<b>2</b>	<b>30,000,000</b>	<b>0.00</b>	
16:15:09	I2050	On 01/02/2018		Bond Future	1	400,000	0.00 Client	Sell
16:15:09	I2050	On 01/02/2018		Bond Future	1	400,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>2</b>	<b>800,000</b>	<b>0.00</b>	
11:51:45	IGOV	On 01/02/2018		Index Future	1	20,000	0.00 Member	Sell
11:51:45	IGOV	On 01/02/2018		Index Future	1	20,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>	
8:28:45	R186	On 01/02/2018		Bond Future	1	14,100,000	0.00 Member	Buy
8:28:45	R186	On 01/02/2018		Bond Future	1	14,100,000	0.00 Member	Sell
8:36:48	R186	On 01/02/2018		Bond Future	1	10,500,000	0.00 Member	Buy
8:36:48	R186	On 01/02/2018		Bond Future	1	10,500,000	0.00 Member	Sell
9:08:34	R186	On 01/02/2018		Bond Future	1	500,000	0.00 Member	Buy
9:08:34	R186	On 01/02/2018		Bond Future	1	2,200,000	0.00 Member	Sell
11:36:50	R186	On 01/02/2018		Bond Future	1	3,000,000	0.00 Member	Buy
11:36:50	R186	On 01/02/2018		Bond Future	1	11,500,000	0.00 Member	Sell
12:44:10	R186	On 01/02/2018		Bond Future	1	200,000	0.00 Member	Sell
12:44:10	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Buy
13:51:55	R186	On 01/02/2018		Bond Future	1	8,700,000	0.00 Member	Sell
13:51:55	R186	On 01/02/2018		Bond Future	1	50,000,000	0.00 Member	Buy
13:54:40	R186	On 01/02/2018		Bond Future	1	41,300,000	0.00 Member	Buy
13:54:40	R186	On 01/02/2018		Bond Future	1	41,300,000	0.00 Client	Sell
13:54:40	R186	On 01/02/2018		Bond Future	1	41,300,000	0.00 Member	Sell
13:54:41	R186	On 01/02/2018		Bond Future	1	8,700,000	0.00 Member	Buy
13:54:41	R186	On 01/02/2018		Bond Future	1	8,700,000	0.00 Client	Sell
15:01:01	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Sell
15:01:01	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Client	Buy
15:01:01	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Sell
15:01:01	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Client	Buy
15:01:01	R186	On 01/02/2018		Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:07:56	R186	On 01/02/2018			Bond Future	1	8,000,000	0.00 Member	Sell
15:07:56	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
15:07:56	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
15:07:56	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
15:07:56	R186	On 01/02/2018			Bond Future	1	8,000,000	0.00 Client	Buy
15:07:56	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
15:07:56	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:07:56	R186	On 01/02/2018			Bond Future	1	8,000,000	0.00 Member	Buy
16:10:49	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:10:49	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Client	Buy
16:10:49	R186	On 01/02/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:10:49	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
16:10:49	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
16:11:45	R186	On 01/02/2018			Bond Future	1	10,500,000	0.00 Client	Buy
16:11:45	R186	On 01/02/2018			Bond Future	1	10,500,000	0.00 Member	Sell
16:12:26	R186	On 01/02/2018			Bond Future	1	14,100,000	0.00 Member	Sell
16:12:26	R186	On 01/02/2018			Bond Future	1	14,100,000	0.00 Client	Buy
16:36:56	R186	On 01/02/2018			Bond Future	1	168,800,000	0.00 Member	Sell
16:36:56	R186	On 01/02/2018			Bond Future	1	141,000,000	0.00 Member	Buy
16:49:31	R186	On 01/02/2018			Bond Future	1	27,800,000	0.00 Member	Sell
16:49:31	R186	On 01/02/2018			Bond Future	1	27,800,000	0.00 Member	Buy
16:49:31	R186	On 01/02/2018			Bond Future	1	141,000,000	0.00 Member	Sell
16:49:31	R186	On 01/02/2018			Bond Future	1	27,800,000	0.00 Client	Buy
16:49:31	R186	On 01/02/2018			Bond Future	1	141,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>46</b>	<b>1,029,200,000</b>	<b>0.00</b>	
17:09:41	R202	On 01/02/2018			Bond Future	1	10,000,000	0.00 Member	Sell
17:09:41	R202	On 01/02/2018			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>20,000,000</b>	<b>0.00</b>	
12:02:01	R2030	On 01/02/2018			Bond Future	1	6,700,000	0.00 Member	Buy
12:02:01	R2030	On 01/02/2018			Bond Future	1	6,700,000	0.00 Member	Sell
12:07:05	R2030	On 01/02/2018			Bond Future	1	6,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:07:05	R2030	On 01/02/2018			Bond Future	1	6,700,000	0.00 Member	Sell
12:44:10	R2030	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
12:44:10	R2030	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:36:56	R2030	On 01/02/2018			Bond Future	1	76,000,000	0.00 Member	Sell
16:36:56	R2030	On 01/02/2018			Bond Future	1	62,800,000	0.00 Member	Buy
16:48:11	R2030	On 01/02/2018			Bond Future	1	62,800,000	0.00 Client	Buy
16:48:11	R2030	On 01/02/2018			Bond Future	1	13,200,000	0.00 Client	Buy
16:48:11	R2030	On 01/02/2018			Bond Future	1	13,200,000	0.00 Member	Buy
16:48:11	R2030	On 01/02/2018			Bond Future	1	13,200,000	0.00 Member	Sell
16:48:11	R2030	On 01/02/2018			Bond Future	1	62,800,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>13</b>	<b>331,400,000</b>	<b>0.00</b>	
12:44:10	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
12:44:10	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
12:44:10	R2035	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
12:44:10	R2035	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>0.00</b>	
8:17:02	R2037	On 01/02/2018			Bond Future	1	35,000,000	0.00 Member	Buy
8:17:02	R2037	On 01/02/2018			Bond Future	1	35,000,000	0.00 Member	Sell
12:44:10	R2037	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
12:44:10	R2037	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
15:08:18	R2037	On 01/02/2018			Bond Future	1	35,000,000	0.00 Member	Sell
15:08:18	R2037	On 01/02/2018			Bond Future	1	35,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>6</b>	<b>140,400,000</b>	<b>0.00</b>	
14:57:38	R204	On 01/02/2018			Bond Future	1	1,000,000,000	0.00 Member	Buy
14:57:38	R204	On 01/02/2018			Bond Future	1	200,000,000	0.00 Member	Sell
15:03:33	R204	On 01/02/2018			Bond Future	1	800,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:03:33	R204	On 01/02/2018			Bond Future	1	800,000,000	0.00 Member	Buy
15:03:33	R204	On 01/02/2018			Bond Future	1	200,000,000	0.00 Client	Sell
15:03:33	R204	On 01/02/2018			Bond Future	1	800,000,000	0.00 Client	Sell
15:03:33	R204	On 01/02/2018			Bond Future	1	200,000,000	0.00 Member	Buy
<b>Total for R204 Bond Future</b>						<b>7</b>	<b>4,000,000,000</b>	<b>0.00</b>	
12:44:10	R2040	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
12:44:10	R2040	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
16:36:56	R2040	On 01/02/2018			Bond Future	1	76,000,000	0.00 Member	Sell
16:36:56	R2040	On 01/02/2018			Bond Future	1	62,800,000	0.00 Member	Buy
16:48:49	R2040	On 01/02/2018			Bond Future	1	13,200,000	0.00 Member	Sell
16:48:49	R2040	On 01/02/2018			Bond Future	1	13,200,000	0.00 Member	Buy
16:48:49	R2040	On 01/02/2018			Bond Future	1	62,800,000	0.00 Member	Sell
16:48:49	R2040	On 01/02/2018			Bond Future	1	62,800,000	0.00 Client	Buy
16:48:49	R2040	On 01/02/2018			Bond Future	1	13,200,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>9</b>	<b>304,400,000</b>	<b>0.00</b>	
16:36:56	R2048	On 01/02/2018			Bond Future	1	79,300,000	0.00 Member	Sell
16:36:56	R2048	On 01/02/2018			Bond Future	1	65,500,000	0.00 Member	Buy
16:50:22	R2048	On 01/02/2018			Bond Future	1	65,500,000	0.00 Member	Sell
16:50:22	R2048	On 01/02/2018			Bond Future	1	13,800,000	0.00 Client	Buy
16:50:22	R2048	On 01/02/2018			Bond Future	1	65,500,000	0.00 Client	Buy
16:50:22	R2048	On 01/02/2018			Bond Future	1	13,800,000	0.00 Member	Buy
16:50:22	R2048	On 01/02/2018			Bond Future	1	13,800,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>7</b>	<b>317,200,000</b>	<b>0.00</b>	
11:35:11	R209	On 01/02/2018			Bond Future	1	8,800,000	0.00 Member	Sell
11:35:11	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
11:40:41	R209	On 01/02/2018			Bond Future	1	7,600,000	0.00 Member	Sell
11:40:41	R209	On 01/02/2018			Bond Future	1	7,600,000	0.00 Member	Buy
11:40:41	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
11:40:41	R209	On 01/02/2018			Bond Future	1	7,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:40:41	R209	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
12:44:10	R209	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
12:44:10	R209	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>9</b>	<b>35,400,000</b>	<b>0.00</b>	
8:28:45	R213	On 01/02/2018			Bond Future	1	9,900,000	0.00 Member	Buy
8:28:45	R213	On 01/02/2018			Bond Future	1	9,900,000	0.00 Member	Sell
12:44:10	R213	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
12:44:10	R213	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
16:13:06	R213	On 01/02/2018			Bond Future	1	9,900,000	0.00 Member	Sell
16:13:06	R213	On 01/02/2018			Bond Future	1	9,900,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>6</b>	<b>39,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>123</b>	<b>6,249,720,000</b>	<b>0.00</b>	