



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 14/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:57:49	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Sell
9:57:49	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Buy
12:18:44	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Sell
12:18:44	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
9:40:28	R186	On 02/08/2018		Bond Future	1	2,700,000	0.00 Member	Sell
9:40:28	R186	On 02/08/2018		Bond Future	1	2,700,000	0.00 Member	Buy
10:13:16	R186	On 02/08/2018		Bond Future	1	11,200,000	0.00 Member	Buy
10:13:16	R186	On 02/08/2018		Bond Future	1	69,800,000	0.00 Member	Sell
11:19:16	R186	On 02/08/2018		Bond Future	1	2,700,000	0.00 Client	Sell
11:19:16	R186	On 02/08/2018		Bond Future	1	2,700,000	0.00 Member	Buy
12:43:55	R186	On 02/08/2018		Bond Future	1	5,000,000	0.00 Member	Buy
12:43:55	R186	On 02/08/2018		Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:26:27	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
13:26:27	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
14:25:14	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:25:14	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Sell
15:31:08	R186	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Sell
15:31:08	R186	On 02/08/2018			Bond Future	1	48,400,000	0.00 Member	Sell
15:31:08	R186	On 02/08/2018			Bond Future	1	48,400,000	0.00 Member	Buy
15:31:08	R186	On 02/08/2018			Bond Future	1	10,200,000	0.00 Member	Buy
15:31:08	R186	On 02/08/2018			Bond Future	1	11,200,000	0.00 Member	Sell
15:31:08	R186	On 02/08/2018			Bond Future	1	11,200,000	0.00 Client	Buy
15:31:08	R186	On 02/08/2018			Bond Future	1	48,400,000	0.00 Client	Buy
15:31:08	R186	On 02/08/2018			Bond Future	1	10,200,000	0.00 Client	Buy
15:31:47	R186	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Buy
15:31:47	R186	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R186 Bond Future						22	314,000,000	0.00	
9:45:44	R202	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Sell
9:45:44	R202	On 02/08/2018			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R202 Bond Future						2	40,000,000	0.00	
13:26:27	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
13:26:27	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
14:25:48	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
14:25:48	R2023	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R2023 Bond Future						4	5,600,000	0.00	
8:42:27	R2030	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
8:42:27	R2030	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Buy
17:34:11	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:34:11	R2030	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	4,000,000	0.00	
9:09:32	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
9:09:32	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
11:18:37	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
11:18:37	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
13:26:27	R2044	On 02/08/2018			Bond Future	1	16,400,000	0.00 Member	Buy
13:26:27	R2044	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
14:26:57	R2044	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Sell
14:26:57	R2044	On 02/08/2018			Bond Future	1	15,000,000	0.00 Client	Sell
14:26:57	R2044	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Sell
14:26:57	R2044	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Buy
14:26:57	R2044	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
Total for R2044 Bond Future						11	66,400,000	0.00	
17:34:11	R2048	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:34:11	R2048	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:47:24	R2048	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
17:47:24	R2048	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:47:24	R2048	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
17:47:24	R2048	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
17:47:24	R2048	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
17:47:24	R2048	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
Total for R2048 Bond Future						8	4,600,000	0.00	
13:26:27	R208	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
13:26:27	R208	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
14:24:37	R208	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
14:24:37	R208	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
Total for R208 Bond Future						4	3,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:26:27	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
13:26:27	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
14:24:03	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
14:24:03	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Sell
Total for R209 Bond Future						4	2,800,000	0.00	
Grand Total for all Instruments						63	440,640,000	0.00	