



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 17/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:36:23	GOVI	On 02/08/2018		GOVI	1	30,000	0.00 Client	Sell
10:36:23	GOVI	On 02/08/2018		GOVI	1	20,000	0.00 Member	Buy
11:02:13	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Sell
11:02:13	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Member	Buy
11:02:13	GOVI	On 02/08/2018		GOVI	1	20,000	0.00 Client	Buy
11:02:13	GOVI	On 02/08/2018		GOVI	1	10,000	0.00 Client	Buy
11:02:13	GOVI	On 02/08/2018		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					7	120,000	0.00	
8:24:53	R186	On 02/08/2018		Bond Future	1	4,400,000	0.00 Member	Buy
8:24:53	R186	On 02/08/2018		Bond Future	1	4,400,000	0.00 Member	Sell
8:52:18	R186	On 02/08/2018		Bond Future	1	4,400,000	0.00 Member	Sell
8:52:18	R186	On 02/08/2018		Bond Future	1	4,400,000	0.00 Client	Buy
10:58:50	R186	On 02/08/2018		Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:58:50	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
11:10:51	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
11:10:51	R186	On 02/08/2018			Bond Future	1	1,300,000	0.00 Client	Sell
13:24:41	R186	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Buy
13:24:41	R186	On 02/08/2018			Bond Future	1	3,200,000	0.00 Client	Sell
14:45:25	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
14:45:25	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:19:09	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
17:19:09	R186	On 02/08/2018			Bond Future	1	200,000,000	0.00 Member	Sell
17:26:21	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:26:21	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Sell
17:28:38	R186	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Buy
17:28:38	R186	On 02/08/2018			Bond Future	1	82,100,000	0.00 Member	Sell
17:28:38	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Buy
17:28:38	R186	On 02/08/2018			Bond Future	1	70,400,000	0.00 Client	Buy
17:28:38	R186	On 02/08/2018			Bond Future	1	70,400,000	0.00 Member	Buy
17:28:38	R186	On 02/08/2018			Bond Future	1	6,300,000	0.00 Client	Buy
17:28:38	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Sell
17:28:38	R186	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Sell
17:28:38	R186	On 02/08/2018			Bond Future	1	82,100,000	0.00 Member	Buy
17:28:38	R186	On 02/08/2018			Bond Future	1	70,400,000	0.00 Member	Sell
17:28:38	R186	On 02/08/2018			Bond Future	1	82,100,000	0.00 Client	Buy
17:28:38	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
17:28:39	R186	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Member	Sell
17:28:39	R186	On 02/08/2018			Bond Future	1	2,800,000	0.00 Client	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
17:28:40	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
17:28:40	R186	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
17:28:40	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
17:28:40	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
17:28:40	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
17:28:40	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:28:40	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
17:28:40	R186	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
17:28:40	R186	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
Total for R186 Bond Future						117	831,200,000	0.00	
9:34:09	R202	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
9:34:09	R202	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
13:24:41	R202	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
13:24:41	R202	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R202 Bond Future						4	2,600,000	0.00	
14:56:48	R2023	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Buy
14:56:48	R2023	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Sell
16:14:19	R2023	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Sell
16:14:19	R2023	On 02/08/2018			Bond Future	1	3,500,000	0.00 Client	Buy
Total for R2023 Bond Future						4	14,000,000	0.00	
13:24:41	R2030	On 02/08/2018			Bond Future	1	62,500,000	0.00 Member	Buy
13:24:41	R2030	On 02/08/2018			Bond Future	1	62,500,000	0.00 Client	Sell
Total for R2030 Bond Future						2	125,000,000	0.00	
13:24:41	R2032	On 02/08/2018			Bond Future	1	21,300,000	0.00 Member	Buy
13:24:41	R2032	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Buy
13:24:41	R2032	On 02/08/2018			Bond Future	1	1,200,000	0.00 Client	Sell
13:24:41	R2032	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
13:40:12	R2032	On 02/08/2018			Bond Future	1	15,500,000	0.00 Member	Sell
13:40:12	R2032	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Sell
13:40:12	R2032	On 02/08/2018			Bond Future	1	4,200,000	0.00 Client	Sell
13:40:12	R2032	On 02/08/2018			Bond Future	1	1,600,000	0.00 Client	Sell
13:40:12	R2032	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:40:12	R2032	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Buy
13:40:12	R2032	On 02/08/2018			Bond Future	1	15,500,000	0.00 Client	Sell
13:40:12	R2032	On 02/08/2018			Bond Future	1	15,500,000	0.00 Member	Buy
Total for R2032 Bond Future						12	87,600,000	0.00	
10:58:50	R2044	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Buy
10:58:50	R2044	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Sell
11:11:54	R2044	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Sell
11:11:54	R2044	On 02/08/2018			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2044 Bond Future						4	4,800,000	0.00	
12:31:55	R2048	On 02/08/2018			Bond Future	1	500,000,000	0.00 Member	Sell
12:31:55	R2048	On 02/08/2018			Bond Future	1	500,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	1,000,000,000	0.00	
10:58:50	R208	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Buy
10:58:50	R208	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Sell
11:10:13	R208	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Sell
11:10:13	R208	On 02/08/2018			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R208 Bond Future						4	80,000,000	0.00	
10:39:48	R209	On 02/08/2018			Bond Future	1	23,300,000	0.00 Member	Sell
10:39:48	R209	On 02/08/2018			Bond Future	1	23,300,000	0.00 Client	Buy
13:24:41	R209	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
13:24:41	R209	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Sell
13:52:48	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
13:52:48	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
13:52:48	R209	On 02/08/2018			Bond Future	1	2,200,000	0.00 Client	Sell
13:52:48	R209	On 02/08/2018			Bond Future	1	2,200,000	0.00 Member	Buy
13:52:48	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
15:08:04	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:08:04	R209	On 02/08/2018		Bond Future	1	1,000,000	0.00 Client	Sell
Total for R209 Bond Future					11	60,600,000	0.00	
13:24:41	R210	On 02/08/2018		Bond Future	1	3,000,000	0.00 Member	Buy
13:24:41	R210	On 02/08/2018		Bond Future	1	3,000,000	0.00 Client	Sell
Total for R210 Bond Future					2	6,000,000	0.00	
15:10:04	R213	On 02/08/2018		Bond Future	1	1,400,000	0.00 Member	Sell
15:10:04	R213	On 02/08/2018		Bond Future	1	1,400,000	0.00 Member	Buy
17:25:46	R213	On 02/08/2018		Bond Future	1	1,400,000	0.00 Member	Buy
17:25:46	R213	On 02/08/2018		Bond Future	1	1,400,000	0.00 Client	Sell
Total for R213 Bond Future					4	5,600,000	0.00	
Grand Total for all Instruments					173	2,217,520,000	0.00	