



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 03/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:40:40	ALBI	On 07/02/2019		Index Future	1	570,000	0.00 Member	Sell
15:40:40	ALBI	On 07/02/2019		Index Future	1	570,000	0.00 Member	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>1,140,000</b>	<b>0.00</b>	
11:40:37	GOVI	On 01/11/2018		GOVI	1	20,000	0.00 Client	Buy
11:40:37	GOVI	On 01/11/2018		GOVI	1	20,000	0.00 Member	Sell
12:17:17	GOVI	On 01/11/2018		GOVI	1	20,000	0.00 Client	Sell
12:17:17	GOVI	On 01/11/2018		GOVI	1	20,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>	
12:21:07	R186	On 01/11/2018		Bond Future	1	30,000,000	0.00 Member	Buy
12:21:07	R186	On 01/11/2018		Bond Future	1	30,000,000	0.00 Member	Sell
12:25:33	R186	On 01/11/2018		Bond Future	1	30,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:25:33	R186	On 01/11/2018			Bond Future	1	30,000,000	0.00 Client	Buy
16:06:08	R186	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
16:06:08	R186	On 01/11/2018			Bond Future	1	44,000,000	0.00 Member	Sell
16:29:12	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Sell
16:29:12	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
16:29:12	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	19,900,000	0.00 Member	Sell
16:29:12	R186	On 01/11/2018			Bond Future	1	19,900,000	0.00 Member	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	9,500,000	0.00 Member	Sell
16:29:12	R186	On 01/11/2018			Bond Future	1	9,500,000	0.00 Member	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	5,200,000	0.00 Client	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	2,300,000	0.00 Client	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	2,500,000	0.00 Client	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	5,200,000	0.00 Member	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell
16:29:12	R186	On 01/11/2018			Bond Future	1	5,200,000	0.00 Member	Sell
16:29:12	R186	On 01/11/2018			Bond Future	1	1,800,000	0.00 Client	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Client	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	1,600,000	0.00 Member	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	1,600,000	0.00 Client	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	1,600,000	0.00 Member	Sell
16:29:12	R186	On 01/11/2018			Bond Future	1	19,900,000	0.00 Client	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	9,500,000	0.00 Client	Buy
16:29:12	R186	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Sell
16:29:12	R186	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:29:13	R186	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Buy
16:29:13	R186	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>35</b>	<b>296,000,000</b>	<b>0.00</b>	
16:04:09	R2023	On 01/11/2018			Bond Future	1	5,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:04:09	R2023	On 01/11/2018			Bond Future	1	5,500,000	0.00 Member	Sell
16:47:01	R2023	On 01/11/2018			Bond Future	1	5,500,000	0.00 Client	Buy
16:47:01	R2023	On 01/11/2018			Bond Future	1	5,500,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>22,000,000</b>	<b>0.00</b>	
17:17:59	R209	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Sell
17:17:59	R209	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Buy
17:20:54	R209	On 01/11/2018			Bond Future	1	5,600,000	0.00 Member	Buy
17:20:54	R209	On 01/11/2018			Bond Future	1	5,600,000	0.00 Member	Sell
17:20:54	R209	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Sell
17:20:54	R209	On 01/11/2018			Bond Future	1	5,600,000	0.00 Client	Buy
17:20:54	R209	On 01/11/2018			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>24,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>52</b>	<b>343,220,000</b>	<b>0.00</b>	