



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 17/10/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:21:15	GOVI	On 07/02/2019		GOVI	1	80,000	0.00 Client	Sell
12:21:15	GOVI	On 07/02/2019		GOVI	1	80,000	0.00 Client	Buy
15:10:05	GOVI	On 07/02/2019		GOVI	1	1,600,000	0.00 Client	Sell
15:10:05	GOVI	On 01/11/2018		GOVI	1	1,600,000	0.00 Client	Buy
15:10:05	GOVI	On 01/11/2018		GOVI	1	1,600,000	0.00 Member	Sell
15:10:05	GOVI	On 07/02/2019		GOVI	1	1,600,000	0.00 Member	Buy
15:11:31	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Client	Buy
15:11:31	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Member	Sell
15:20:09	GOVI	On 01/11/2018		GOVI	1	1,600,000	0.00 Member	Buy
15:20:09	GOVI	On 01/11/2018		GOVI	1	1,600,000	0.00 Client	Sell
15:21:22	GOVI	On 07/02/2019		GOVI	1	1,600,000	0.00 Client	Buy
15:21:22	GOVI	On 07/02/2019		GOVI	1	1,600,000	0.00 Member	Sell
15:22:24	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Member	Buy
15:22:24	GOVI	On 01/11/2018		GOVI	1	30,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for GOVI GOVI</b>						<b>14</b>	<b>13,080,000</b>	<b>0.00</b>	
12:32:43	IGOV	On 01/11/2018			Index Future	1	30,000	0.00 Member	Buy
12:32:43	IGOV	On 01/11/2018			Index Future	1	30,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>60,000</b>	<b>0.00</b>	
13:26:07	R186	On 01/11/2018			Bond Future	1	10,000,000	0.00 Member	Buy
13:26:07	R186	On 01/11/2018			Bond Future	1	10,000,000	0.00 Client	Sell
13:41:05	R186	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Buy
13:41:05	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Sell
13:44:39	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Sell
13:44:39	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
13:44:39	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Sell
13:44:39	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Sell
13:44:39	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Buy
13:44:39	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Sell
13:44:39	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
13:44:39	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:52:25	R186	On 01/11/2018			Bond Future	1	525,500,000	0.00 Member	Buy
16:52:25	R186	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Sell
17:26:24	R186	On 01/11/2018			Bond Future	1	299,300,000	0.00 Member	Sell
17:26:24	R186	On 01/11/2018			Bond Future	1	127,600,000	0.00 Member	Sell
17:26:24	R186	On 01/11/2018			Bond Future	1	46,300,000	0.00 Client	Sell
17:26:24	R186	On 01/11/2018			Bond Future	1	49,900,000	0.00 Member	Buy
17:26:24	R186	On 01/11/2018			Bond Future	1	2,400,000	0.00 Client	Sell
17:26:24	R186	On 01/11/2018			Bond Future	1	299,300,000	0.00 Client	Sell
17:26:24	R186	On 01/11/2018			Bond Future	1	299,300,000	0.00 Member	Buy
17:26:24	R186	On 01/11/2018			Bond Future	1	127,600,000	0.00 Member	Buy
17:26:24	R186	On 01/11/2018			Bond Future	1	127,600,000	0.00 Client	Sell
17:26:24	R186	On 01/11/2018			Bond Future	1	46,300,000	0.00 Member	Buy
17:26:24	R186	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:26:24	R186	On 01/11/2018			Bond Future	1	49,900,000	0.00 Client	Sell
17:26:24	R186	On 01/11/2018			Bond Future	1	49,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:26:24	R186	On 01/11/2018			Bond Future	1	46,300,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>28</b>	<b>2,131,200,000</b>	<b>0.00</b>	
13:21:30	R2023	On 01/11/2018			Bond Future	1	79,400,000	0.00 Member	Sell
13:21:30	R2023	On 01/11/2018			Bond Future	1	79,400,000	0.00 Member	Buy
13:33:57	R2023	On 01/11/2018			Bond Future	1	79,400,000	0.00 Client	Buy
13:33:57	R2023	On 01/11/2018			Bond Future	1	79,400,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>317,600,000</b>	<b>0.00</b>	
14:57:36	R2035	On 01/11/2018			Bond Future	1	2,907,100,000	0.00 Member	Buy
14:57:36	R2035	On 07/02/2019			Bond Future	1	2,907,100,000	0.00 Member	Sell
14:57:36	R2035	On 01/11/2018			Bond Future	1	47,400,000	0.00 Member	Sell
14:57:36	R2035	On 07/02/2019			Bond Future	1	47,400,000	0.00 Member	Buy
15:15:04	R2035	On 01/11/2018			Bond Future	1	437,100,000	0.00 Member	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	1,125,700,000	0.00 Member	Buy
15:15:04	R2035	On 01/11/2018			Bond Future	1	37,100,000	0.00 Member	Buy
15:15:04	R2035	On 01/11/2018			Bond Future	1	1,125,700,000	0.00 Client	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	1,219,800,000	0.00 Client	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	1,219,800,000	0.00 Member	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	437,100,000	0.00 Member	Buy
15:15:04	R2035	On 01/11/2018			Bond Future	1	40,000,000	0.00 Client	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	437,100,000	0.00 Client	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	40,000,000	0.00 Member	Buy
15:15:04	R2035	On 01/11/2018			Bond Future	1	47,400,000	0.00 Member	Buy
15:15:04	R2035	On 01/11/2018			Bond Future	1	1,125,700,000	0.00 Member	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	47,400,000	0.00 Client	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	37,100,000	0.00 Client	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	37,100,000	0.00 Member	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	40,000,000	0.00 Member	Sell
15:15:04	R2035	On 01/11/2018			Bond Future	1	1,219,800,000	0.00 Member	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	437,100,000	0.00 Member	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	437,100,000	0.00 Member	Sell
15:16:06	R2035	On 07/02/2019			Bond Future	1	437,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:06	R2035	On 07/02/2019			Bond Future	1	37,100,000	0.00 Member	Sell
15:16:06	R2035	On 07/02/2019			Bond Future	1	37,100,000	0.00 Client	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	1,219,800,000	0.00 Member	Sell
15:16:06	R2035	On 07/02/2019			Bond Future	1	40,000,000	0.00 Member	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	1,125,700,000	0.00 Member	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	1,125,700,000	0.00 Client	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	1,219,800,000	0.00 Member	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	47,400,000	0.00 Member	Sell
15:16:06	R2035	On 07/02/2019			Bond Future	1	40,000,000	0.00 Client	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	37,100,000	0.00 Member	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	1,125,700,000	0.00 Member	Sell
15:16:06	R2035	On 07/02/2019			Bond Future	1	47,400,000	0.00 Client	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	1,219,800,000	0.00 Client	Buy
15:16:06	R2035	On 07/02/2019			Bond Future	1	40,000,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>38</b>	<b>23,256,800,000</b>	<b>0.00</b>	
15:04:22	R2044	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Buy
15:04:22	R2044	On 01/11/2018			Bond Future	1	9,700,000	0.00 Client	Sell
15:28:08	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
15:28:08	R2044	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	1,300,000	0.00 Client	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	1,300,000	0.00 Member	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Sell
15:28:08	R2044	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	2,900,000	0.00 Client	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	700,000	0.00 Client	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Sell
15:28:08	R2044	On 01/11/2018			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
15:28:08	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
15:28:08	R2044	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
15:28:08	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
15:28:08	R2044	On 01/11/2018			Bond Future	1	100,000	0.00 Client	Buy
15:28:08	R2044	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Sell
15:30:32	R2044	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Sell
15:30:32	R2044	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Sell
15:30:32	R2044	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
15:30:32	R2044	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
15:30:32	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
15:30:32	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Sell
15:30:32	R2044	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	100,000	0.00 Client	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	400,000	0.00 Client	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	700,000	0.00 Client	Buy
15:30:32	R2044	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>46</b>	<b>38,800,000</b>	<b>0.00</b>	
13:21:30	R2048	On 01/11/2018			Bond Future	1	9,200,000	0.00 Member	Sell
13:21:30	R2048	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
13:32:17	R2048	On 01/11/2018			Bond Future	1	6,100,000	0.00 Member	Buy
13:32:17	R2048	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
13:32:17	R2048	On 01/11/2018			Bond Future	1	6,100,000	0.00 Member	Sell
13:32:17	R2048	On 01/11/2018			Bond Future	1	6,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:32:17	R2048	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
13:32:17	R2048	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
13:32:17	R2048	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell
13:32:17	R2048	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Buy
16:52:25	R2048	On 07/02/2019			Bond Future	1	649,700,000	0.00 Member	Sell
16:52:25	R2048	On 07/02/2019			Bond Future	1	3,800,000	0.00 Member	Buy
17:27:52	R2048	On 07/02/2019			Bond Future	1	58,100,000	0.00 Client	Buy
17:27:52	R2048	On 07/02/2019			Bond Future	1	365,100,000	0.00 Client	Buy
17:27:52	R2048	On 07/02/2019			Bond Future	1	160,100,000	0.00 Member	Sell
17:27:52	R2048	On 07/02/2019			Bond Future	1	365,100,000	0.00 Member	Sell
17:27:52	R2048	On 07/02/2019			Bond Future	1	365,100,000	0.00 Member	Buy
17:27:52	R2048	On 07/02/2019			Bond Future	1	160,100,000	0.00 Member	Buy
17:27:52	R2048	On 07/02/2019			Bond Future	1	3,800,000	0.00 Client	Buy
17:27:52	R2048	On 07/02/2019			Bond Future	1	62,600,000	0.00 Member	Buy
17:27:52	R2048	On 07/02/2019			Bond Future	1	160,100,000	0.00 Client	Buy
17:27:52	R2048	On 07/02/2019			Bond Future	1	62,600,000	0.00 Member	Sell
17:27:52	R2048	On 07/02/2019			Bond Future	1	62,600,000	0.00 Client	Buy
17:27:52	R2048	On 07/02/2019			Bond Future	1	3,800,000	0.00 Member	Sell
17:27:52	R2048	On 07/02/2019			Bond Future	1	58,100,000	0.00 Member	Sell
17:27:52	R2048	On 07/02/2019			Bond Future	1	58,100,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>26</b>	<b>2,635,600,000</b>	<b>0.00</b>	
13:21:30	R209	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
13:21:30	R209	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
13:31:22	R209	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Buy
13:31:22	R209	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
13:21:30	R214	On 01/11/2018			Bond Future	1	73,100,000	0.00 Member	Sell
13:21:30	R214	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Buy
13:33:11	R214	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Buy
13:33:11	R214	On 01/11/2018			Bond Future	1	56,300,000	0.00 Member	Buy
13:33:11	R214	On 01/11/2018			Bond Future	1	13,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:33:11	R214	On 01/11/2018			Bond Future	1	13,400,000	0.00 Member	Sell
13:33:11	R214	On 01/11/2018			Bond Future	1	56,300,000	0.00 Member	Sell
13:33:11	R214	On 01/11/2018			Bond Future	1	56,300,000	0.00 Client	Buy
13:33:11	R214	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Sell
13:33:11	R214	On 01/11/2018			Bond Future	1	3,400,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>10</b>	<b>292,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>172</b>	<b>28,686,340,000</b>	<b>0.00</b>	