



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 07/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:04	GOVI	On 02/08/2018		GOVI	1	40,000	0.00 Client	Buy
16:33:04	GOVI	On 02/08/2018		GOVI	1	40,000	0.00 Client	Sell
Total for GOVI GOVI					2	80,000	0.00	
10:22:15	R186	On 02/08/2018		Bond Future	1	9,700,000	0.00 Member	Buy
10:22:15	R186	On 02/08/2018		Bond Future	1	19,700,000	0.00 Member	Sell
10:22:15	R186	On 02/08/2018		Bond Future	1	9,700,000	0.00 Member	Sell
10:22:15	R186	On 02/08/2018		Bond Future	1	19,700,000	0.00 Member	Buy
10:28:28	R186	On 02/08/2018		Bond Future	1	19,700,000	0.00 Member	Buy
10:28:28	R186	On 02/08/2018		Bond Future	1	19,700,000	0.00 Client	Sell
10:28:49	R186	On 02/08/2018		Bond Future	1	9,700,000	0.00 Member	Sell
10:28:49	R186	On 02/08/2018		Bond Future	1	9,700,000	0.00 Client	Buy
11:03:41	R186	On 02/08/2018		Bond Future	1	3,000,000	0.00 Member	Buy
11:03:41	R186	On 02/08/2018		Bond Future	1	4,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:28:01	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:28:01	R186	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
15:28:01	R186	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Sell
15:28:01	R186	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Buy
15:28:01	R186	On 02/08/2018			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R186 Bond Future						15	134,400,000	0.00	
11:03:41	R2023	On 02/08/2018			Bond Future	1	18,000,000	0.00 Member	Buy
11:03:41	R2023	On 02/08/2018			Bond Future	1	30,300,000	0.00 Member	Sell
13:20:41	R2023	On 02/08/2018			Bond Future	1	56,200,000	0.00 Member	Sell
13:20:41	R2023	On 02/08/2018			Bond Future	1	56,200,000	0.00 Member	Buy
14:21:18	R2023	On 02/08/2018			Bond Future	1	56,200,000	0.00 Member	Sell
14:21:18	R2023	On 02/08/2018			Bond Future	1	56,200,000	0.00 Client	Buy
15:27:10	R2023	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
15:27:10	R2023	On 02/08/2018			Bond Future	1	18,000,000	0.00 Client	Buy
15:27:10	R2023	On 02/08/2018			Bond Future	1	5,300,000	0.00 Member	Sell
15:27:10	R2023	On 02/08/2018			Bond Future	1	5,300,000	0.00 Client	Buy
15:27:10	R2023	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Buy
15:27:10	R2023	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
15:27:10	R2023	On 02/08/2018			Bond Future	1	18,000,000	0.00 Member	Sell
15:27:10	R2023	On 02/08/2018			Bond Future	1	5,300,000	0.00 Member	Buy
Total for R2023 Bond Future						14	346,000,000	0.00	
11:03:41	R2030	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
11:03:41	R2030	On 02/08/2018			Bond Future	1	11,900,000	0.00 Member	Sell
15:26:16	R2030	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
15:26:16	R2030	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Sell
15:26:16	R2030	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Buy
15:26:16	R2030	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
15:26:16	R2030	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
15:26:16	R2030	On 02/08/2018			Bond Future	1	4,400,000	0.00 Client	Buy
15:26:16	R2030	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
15:26:16	R2030	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						10	47,600,000	0.00	
10:59:33	R2037	On 02/08/2018			Bond Future	1	10,700,000	0.00 Client	Sell
10:59:33	R2037	On 02/08/2018			Bond Future	1	10,700,000	0.00 Client	Buy
11:10:33	R2037	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
11:10:33	R2037	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
15:29:20	R2037	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
15:29:20	R2037	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Buy
Total for R2037 Bond Future						6	37,400,000	0.00	
10:03:33	R2040	On 02/08/2018			Bond Future	1	47,000,000	0.00 Member	Buy
10:03:33	R2040	On 02/08/2018			Bond Future	1	47,000,000	0.00 Client	Sell
11:03:41	R2040	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Buy
11:03:41	R2040	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:28:38	R2040	On 02/08/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:28:38	R2040	On 02/08/2018			Bond Future	1	3,000,000	0.00 Client	Buy
16:33:21	R2040	On 02/08/2018			Bond Future	1	117,600,000	0.00 Member	Buy
16:33:21	R2040	On 01/11/2018	9.10	Call	Bond Future	1	590,000,000	0.00 Member	Sell
16:33:21	R2040	On 01/11/2018	8.50	Call	Bond Future	1	590,000,000	0.00 Member	Buy
16:33:21	R2040	On 01/11/2018	9.10	Call	Bond Future	1	110,600,000	0.00 Member	Buy
16:33:21	R2040	On 01/11/2018	8.50	Call	Bond Future	1	110,600,000	0.00 Member	Sell
16:33:21	R2040	On 02/08/2018			Bond Future	1	117,600,000	0.00 Client	Sell
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	2,000,000	0.00 Client	Buy
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	1,700,000	0.00 Client	Buy
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	475,700,000	0.00 Member	Sell
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	475,700,000	0.00 Client	Buy
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	2,000,000	0.00 Member	Buy
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	1,700,000	0.00 Member	Sell
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	1,700,000	0.00 Member	Buy
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	475,700,000	0.00 Member	Buy
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	110,600,000	0.00 Member	Sell
16:45:18	R2040	On 01/11/2018	9.10	Call	Bond Future	1	110,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	110,600,000	0.00 Client	Sell
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	1,700,000	0.00 Member	Buy
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	1,700,000	0.00 Client	Sell
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	475,700,000	0.00 Client	Sell
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	2,000,000	0.00 Client	Sell
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	1,700,000	0.00 Member	Sell
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	475,700,000	0.00 Member	Buy
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	475,700,000	0.00 Member	Sell
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	110,600,000	0.00 Member	Buy
16:46:00	R2040	On 01/11/2018	8.50	Call	Bond Future	1	2,000,000	0.00 Member	Buy
Total for R2040 Bond Future						34	5,061,200,000	0.00	
14:49:57	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
14:49:57	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
14:55:55	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
14:55:55	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Sell
15:20:27	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
15:20:27	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Buy
15:20:47	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Member	Sell
15:20:47	R209	On 02/08/2018			Bond Future	1	800,000	0.00 Client	Buy
Total for R209 Bond Future						8	6,400,000	0.00	
Grand Total for all Instruments						89	5,633,080,000	0.00	