



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 22/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:03:16	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Buy
11:03:16	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Sell
11:11:51	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Buy
11:11:51	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Sell
11:24:12	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Member	Sell
11:24:12	GOVI	On 01/11/2018		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>60,000</b>	<b>0.00</b>	
15:09:38	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Member	Buy
15:09:38	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Client	Sell
15:48:53	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Member	Sell
15:48:53	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	
15:45:37	R209	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Sell
15:45:37	R209	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
16:30:08	R209	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
16:30:08	R209	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell
16:30:08	R209	On 01/11/2018			Bond Future	1	27,800,000	0.00 Client	Buy
16:30:08	R209	On 01/11/2018			Bond Future	1	27,800,000	0.00 Member	Sell
16:30:08	R209	On 01/11/2018			Bond Future	1	27,800,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>120,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>17</b>	<b>160,060,000</b>	<b>0.00</b>	