



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 27/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:43	ALBI	On 01/11/2018		Index Future	1	2,000,000	0.00 Client	Sell
15:16:43	ALBI	On 02/08/2018		Index Future	1	2,000,000	0.00 Client	Buy
15:16:43	ALBI	On 02/08/2018		Index Future	1	2,000,000	0.00 Member	Sell
15:16:43	ALBI	On 01/11/2018		Index Future	1	2,000,000	0.00 Member	Buy
15:23:27	ALBI	On 02/08/2018		Index Future	1	2,000,000	0.00 Member	Buy
15:23:27	ALBI	On 02/08/2018		Index Future	1	2,000,000	0.00 Client	Sell
15:24:08	ALBI	On 01/11/2018		Index Future	1	2,000,000	0.00 Member	Sell
15:24:08	ALBI	On 01/11/2018		Index Future	1	2,000,000	0.00 Client	Buy
Total for ALBI Index Future					8	16,000,000	0.00	
13:11:05	GOVI	On 01/11/2018		GOVI	1	180,000	0.00 Member	Buy
13:11:05	GOVI	On 02/08/2018		GOVI	1	180,000	0.00 Member	Sell
13:11:05	GOVI	On 02/08/2018		GOVI	1	180,000	0.00 Member	Buy
13:11:05	GOVI	On 01/11/2018		GOVI	1	180,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:17:57	GOVI	On 02/08/2018			GOVI	1	20,000	0.00 Member	Sell
13:17:57	GOVI	On 02/08/2018			GOVI	1	180,000	0.00 Member	Buy
13:18:31	GOVI	On 01/11/2018			GOVI	1	20,000	0.00 Member	Buy
13:18:31	GOVI	On 01/11/2018			GOVI	1	180,000	0.00 Member	Sell
15:52:26	GOVI	On 02/08/2018			GOVI	1	160,000	0.00 Member	Buy
15:52:26	GOVI	On 02/08/2018			GOVI	1	160,000	0.00 Member	Sell
15:52:26	GOVI	On 02/08/2018			GOVI	1	160,000	0.00 Client	Sell
15:52:37	GOVI	On 01/11/2018			GOVI	1	160,000	0.00 Client	Buy
15:52:37	GOVI	On 01/11/2018			GOVI	1	160,000	0.00 Member	Buy
15:52:37	GOVI	On 01/11/2018			GOVI	1	160,000	0.00 Member	Sell
16:59:24	GOVI	On 02/08/2018			GOVI	1	20,000	0.00 Client	Sell
16:59:24	GOVI	On 02/08/2018			GOVI	1	20,000	0.00 Member	Buy
16:59:31	GOVI	On 01/11/2018			GOVI	1	20,000	0.00 Client	Buy
16:59:31	GOVI	On 01/11/2018			GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI						18	2,160,000	0.00	
11:50:40	I2033	On 01/11/2018			Bond Future	1	6,200,000	0.00 Member	Buy
11:50:40	I2033	On 01/11/2018			Bond Future	1	53,300,000	0.00 Member	Sell
12:33:03	I2033	On 01/11/2018			Bond Future	1	17,100,000	0.00 Member	Sell
12:33:03	I2033	On 01/11/2018			Bond Future	1	6,200,000	0.00 Client	Buy
12:33:03	I2033	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Sell
12:33:03	I2033	On 01/11/2018			Bond Future	1	30,000,000	0.00 Client	Buy
12:33:03	I2033	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Buy
12:33:03	I2033	On 01/11/2018			Bond Future	1	17,100,000	0.00 Client	Buy
12:33:03	I2033	On 01/11/2018			Bond Future	1	17,100,000	0.00 Member	Buy
12:33:03	I2033	On 01/11/2018			Bond Future	1	6,200,000	0.00 Member	Sell
Total for I2033 Bond Future						10	213,200,000	0.00	
15:06:13	I2038	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Sell
15:06:13	I2038	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Buy
15:06:13	I2038	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Sell
15:06:13	I2038	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Buy
15:54:13	I2038	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:54:13	I2038	On 02/08/2018			Bond Future	1	100,000,000	0.00 Client	Sell
15:55:24	I2038	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Sell
15:55:24	I2038	On 01/11/2018			Bond Future	1	100,000,000	0.00 Client	Buy
Total for I2038 Bond Future						8	800,000,000	0.00	
10:40:55	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
10:40:55	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
10:40:55	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Sell
10:40:55	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Sell
11:31:34	R186	On 01/11/2018			Bond Future	1	42,700,000	0.00 Member	Sell
11:31:34	R186	On 01/11/2018			Bond Future	1	152,200,000	0.00 Member	Buy
12:05:22	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Client	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	8,100,000	0.00 Member	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	42,700,000	0.00 Client	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	6,600,000	0.00 Client	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	8,100,000	0.00 Client	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	5,200,000	0.00 Member	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Buy
12:05:22	R186	On 01/11/2018			Bond Future	1	86,200,000	0.00 Member	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	6,600,000	0.00 Member	Buy
12:05:22	R186	On 01/11/2018			Bond Future	1	86,200,000	0.00 Client	Sell
12:05:22	R186	On 01/11/2018			Bond Future	1	42,700,000	0.00 Member	Buy
12:05:22	R186	On 01/11/2018			Bond Future	1	86,200,000	0.00 Member	Buy
12:05:22	R186	On 01/11/2018			Bond Future	1	5,200,000	0.00 Member	Buy
12:05:22	R186	On 01/11/2018			Bond Future	1	8,100,000	0.00 Member	Buy
12:05:22	R186	On 01/11/2018			Bond Future	1	5,200,000	0.00 Client	Sell
12:36:35	R186	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
12:36:35	R186	On 01/11/2018	8.90	Put	Bond Future	1	250,000,000	0.00 Member	Sell
12:36:35	R186	On 01/11/2018			Bond Future	1	92,500,000	0.00 Member	Sell
12:36:35	R186	On 01/11/2018	8.90	Put	Bond Future	1	5,600,000	0.00 Member	Buy
12:36:35	R186	On 01/11/2018	8.90	Put	Bond Future	1	250,000,000	0.00 Member	Buy
12:36:35	R186	On 01/11/2018			Bond Future	1	92,500,000	0.00 Member	Buy
12:36:35	R186	On 01/11/2018			Bond Future	1	92,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:36:35	R186	On 01/11/2018	8.90	Put	Bond Future	1	250,000,000	0.00 Member	Sell
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	141,900,000	0.00 Client	Buy
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	10,700,000	0.00 Client	Buy
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	141,900,000	0.00 Member	Buy
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	13,300,000	0.00 Member	Sell
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	13,300,000	0.00 Member	Buy
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	13,300,000	0.00 Client	Buy
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	8,500,000	0.00 Client	Buy
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	8,500,000	0.00 Member	Sell
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	8,500,000	0.00 Member	Buy
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	10,700,000	0.00 Member	Sell
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	10,700,000	0.00 Member	Buy
12:47:30	R186	On 01/11/2018	8.90	Put	Bond Future	1	141,900,000	0.00 Member	Sell
12:47:31	R186	On 01/11/2018	8.90	Put	Bond Future	1	5,600,000	0.00 Member	Sell
12:47:31	R186	On 01/11/2018	8.90	Put	Bond Future	1	70,000,000	0.00 Member	Buy
12:47:31	R186	On 01/11/2018	8.90	Put	Bond Future	1	70,000,000	0.00 Client	Buy
12:47:31	R186	On 01/11/2018	8.90	Put	Bond Future	1	5,600,000	0.00 Client	Buy
12:47:31	R186	On 01/11/2018	8.90	Put	Bond Future	1	70,000,000	0.00 Member	Sell
12:55:05	R186	On 01/11/2018			Bond Future	1	52,500,000	0.00 Client	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	25,900,000	0.00 Member	Sell
12:55:05	R186	On 01/11/2018			Bond Future	1	3,200,000	0.00 Member	Sell
12:55:05	R186	On 01/11/2018			Bond Future	1	3,200,000	0.00 Member	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	52,500,000	0.00 Member	Sell
12:55:05	R186	On 01/11/2018			Bond Future	1	52,500,000	0.00 Member	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	3,200,000	0.00 Client	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	25,900,000	0.00 Client	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	4,900,000	0.00 Member	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	25,900,000	0.00 Member	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Sell
12:55:05	R186	On 01/11/2018			Bond Future	1	4,000,000	0.00 Client	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	4,900,000	0.00 Member	Sell
12:55:05	R186	On 01/11/2018			Bond Future	1	4,900,000	0.00 Client	Buy
12:55:05	R186	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
15:25:18	R186	On 01/11/2018			Bond Future	1	250,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:25:18	R186	On 01/11/2018			Bond Future	1	250,000,000	0.00 Member	Buy
15:30:04	R186	On 01/11/2018			Bond Future	1	10,000,000	0.00 Member	Sell
15:30:04	R186	On 01/11/2018			Bond Future	1	250,000,000	0.00 Member	Buy
16:31:33	R186	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Sell
16:31:33	R186	On 01/11/2018			Bond Future	1	222,000,000	0.00 Member	Sell
16:31:33	R186	On 01/11/2018			Bond Future	1	222,000,000	0.00 Client	Sell
16:31:33	R186	On 01/11/2018			Bond Future	1	10,000,000	0.00 Client	Sell
16:31:33	R186	On 01/11/2018			Bond Future	1	222,000,000	0.00 Member	Buy
16:31:33	R186	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Buy
16:31:33	R186	On 01/11/2018			Bond Future	1	10,000,000	0.00 Member	Buy
16:31:33	R186	On 01/11/2018			Bond Future	1	18,000,000	0.00 Client	Sell
Total for R186 Bond Future						77	4,165,000,000	0.00	
16:17:02	R202	On 02/08/2018			Bond Future	1	40,000,000	0.00 Client	Buy
16:17:02	R202	On 02/08/2018			Bond Future	1	40,000,000	0.00 Member	Sell
16:17:02	R202	On 01/11/2018			Bond Future	1	40,000,000	0.00 Member	Buy
16:17:02	R202	On 01/11/2018			Bond Future	1	40,000,000	0.00 Client	Sell
16:31:58	R202	On 02/08/2018			Bond Future	1	40,000,000	0.00 Client	Buy
16:31:58	R202	On 02/08/2018			Bond Future	1	40,000,000	0.00 Client	Sell
16:35:37	R202	On 02/08/2018			Bond Future	1	40,000,000	0.00 Member	Buy
16:35:37	R202	On 02/08/2018			Bond Future	1	40,000,000	0.00 Client	Sell
16:38:25	R202	On 01/11/2018			Bond Future	1	40,000,000	0.00 Client	Buy
16:38:25	R202	On 01/11/2018			Bond Future	1	40,000,000	0.00 Client	Sell
16:38:48	R202	On 01/11/2018			Bond Future	1	40,000,000	0.00 Member	Sell
16:38:48	R202	On 01/11/2018			Bond Future	1	40,000,000	0.00 Client	Buy
Total for R202 Bond Future						12	480,000,000	0.00	
13:04:35	R2030	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
13:04:35	R2030	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Buy
Total for R2030 Bond Future						2	1,000,000	0.00	
16:29:15	R2035	On 01/11/2018			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:29:15	R2035	On 01/11/2018			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2035 Bond Future						2	20,000,000	0.00	
16:27:48	R2037	On 01/11/2018			Bond Future	1	141,000,000	0.00 Member	Buy
16:27:48	R2037	On 01/11/2018			Bond Future	1	9,600,000	0.00 Member	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Buy
16:35:11	R2037	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:35:11	R2037	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	12,800,000	0.00 Member	Buy
16:35:11	R2037	On 01/11/2018			Bond Future	1	700,000	0.00 Client	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	67,600,000	0.00 Member	Buy
16:35:11	R2037	On 01/11/2018			Bond Future	1	67,600,000	0.00 Client	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	9,600,000	0.00 Member	Buy
16:35:11	R2037	On 01/11/2018			Bond Future	1	48,300,000	0.00 Member	Buy
16:35:11	R2037	On 01/11/2018			Bond Future	1	48,300,000	0.00 Member	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	48,300,000	0.00 Client	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	12,800,000	0.00 Member	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	67,600,000	0.00 Member	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	9,600,000	0.00 Client	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Sell
16:35:11	R2037	On 01/11/2018			Bond Future	1	12,800,000	0.00 Client	Sell
Total for R2037 Bond Future						19	564,000,000	0.00	
14:48:09	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Sell
14:48:09	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
14:57:33	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
14:57:33	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R209 Bond Future						4	5,200,000	0.00	
16:42:56	R210	On 02/08/2018			Bond Future	1	118,000,000	0.00 Client	Buy
16:42:56	R210	On 02/08/2018			Bond Future	1	118,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:42:56	R210	On 01/11/2018			Bond Future	1	118,000,000	0.00 Client	Sell
16:42:56	R210	On 01/11/2018			Bond Future	1	118,000,000	0.00 Client	Buy
Total for R210 Bond Future						4	472,000,000	0.00	
15:06:13	R212	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Sell
15:06:13	R212	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Buy
15:06:13	R212	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Sell
15:06:13	R212	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Buy
15:55:00	R212	On 02/08/2018			Bond Future	1	100,000,000	0.00 Member	Buy
15:55:00	R212	On 02/08/2018			Bond Future	1	100,000,000	0.00 Client	Sell
15:55:42	R212	On 01/11/2018			Bond Future	1	100,000,000	0.00 Member	Sell
15:55:42	R212	On 01/11/2018			Bond Future	1	100,000,000	0.00 Client	Buy
Total for R212 Bond Future						8	800,000,000	0.00	
9:27:18	R214	On 01/11/2018			Bond Future	1	608,000,000	0.00 Member	Buy
9:27:18	R214	On 01/11/2018			Bond Future	1	608,000,000	0.00 Member	Sell
9:27:18	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Buy
9:27:18	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Sell
9:27:18	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Buy
9:27:18	R214	On 02/08/2018			Bond Future	1	608,000,000	0.00 Member	Sell
9:27:18	R214	On 01/11/2018			Bond Future	1	608,000,000	0.00 Member	Buy
9:27:18	R214	On 01/11/2018			Bond Future	1	608,000,000	0.00 Member	Sell
Total for R214 Bond Future						8	4,864,000,000	0.00	
Grand Total for all Instruments						180	12,402,560,000	0.00	