



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 19/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:21	R186	On 01/11/2018		Bond Future	1	200,000	0.00 Client	Sell
10:29:21	R186	On 01/11/2018		Bond Future	1	200,000	0.00 Member	Buy
12:51:07	R186	On 07/02/2019		Bond Future	1	3,800,000	0.00 Member	Buy
12:51:07	R186	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Sell
13:45:53	R186	On 07/02/2019		Bond Future	1	1,800,000	0.00 Client	Sell
13:45:53	R186	On 07/02/2019		Bond Future	1	1,800,000	0.00 Member	Sell
13:45:53	R186	On 07/02/2019		Bond Future	1	1,800,000	0.00 Member	Buy
13:45:53	R186	On 07/02/2019		Bond Future	1	2,000,000	0.00 Client	Sell
13:45:53	R186	On 07/02/2019		Bond Future	1	2,000,000	0.00 Member	Buy
15:40:24	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Member	Buy
15:40:24	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Client	Sell
17:18:44	R186	On 01/11/2018		Bond Future	1	700,000	0.00 Member	Buy
17:18:44	R186	On 01/11/2018		Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						13	37,000,000	0.00	
10:32:22	R2030	On 01/11/2018			Bond Future	1	21,900,000	0.00 Member	Sell
10:32:22	R2030	On 01/11/2018			Bond Future	1	21,900,000	0.00 Client	Buy
12:50:04	R2030	On 01/11/2018			Bond Future	1	21,900,000	0.00 Member	Buy
12:50:04	R2030	On 01/11/2018			Bond Future	1	21,900,000	0.00 Member	Sell
12:50:04	R2030	On 01/11/2018			Bond Future	1	21,900,000	0.00 Client	Sell
12:50:04	R2030	On 01/11/2018			Bond Future	1	21,900,000	0.00 Client	Buy
12:51:07	R2030	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Buy
12:51:07	R2030	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Sell
14:36:09	R2030	On 07/02/2019	8.90	Call	Bond Future	1	7,600,000	0.00 Client	Sell
14:36:09	R2030	On 07/02/2019	8.90	Call	Bond Future	1	7,600,000	0.00 Client	Buy
14:36:09	R2030	On 07/02/2019	9.60	Call	Bond Future	1	7,600,000	0.00 Client	Buy
14:36:09	R2030	On 07/02/2019	9.60	Call	Bond Future	1	7,600,000	0.00 Client	Sell
Total for R2030 Bond Future						12	163,200,000	0.00	
12:51:07	R2032	On 07/02/2019			Bond Future	1	1,900,000	0.00 Member	Buy
12:51:07	R2032	On 07/02/2019			Bond Future	1	1,900,000	0.00 Client	Sell
15:37:38	R2032	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Buy
15:37:38	R2032	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Sell
15:52:15	R2032	On 01/11/2018			Bond Future	1	2,300,000	0.00 Client	Buy
15:52:15	R2032	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Sell
Total for R2032 Bond Future						6	13,000,000	0.00	
12:59:46	R2035	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
12:59:46	R2035	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Sell
16:26:36	R2035	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:26:36	R2035	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R2035 Bond Future						4	4,800,000	0.00	
12:59:46	R2037	On 07/02/2019			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:59:46	R2037	On 07/02/2019			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R2037 Bond Future						2	5,200,000	0.00	
10:32:22	R2040	On 01/11/2018			Bond Future	1	47,000,000	0.00 Member	Sell
10:32:22	R2040	On 01/11/2018			Bond Future	1	47,000,000	0.00 Client	Buy
12:50:04	R2040	On 01/11/2018			Bond Future	1	47,000,000	0.00 Member	Buy
12:50:04	R2040	On 01/11/2018			Bond Future	1	47,000,000	0.00 Member	Sell
12:50:04	R2040	On 01/11/2018			Bond Future	1	47,000,000	0.00 Client	Buy
12:50:04	R2040	On 01/11/2018			Bond Future	1	47,000,000	0.00 Client	Sell
12:59:46	R2040	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
12:59:46	R2040	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
13:32:50	R2040	On 01/11/2018	9.20	Call	Bond Future	1	15,000,000	0.00 Client	Buy
13:32:50	R2040	On 01/11/2018	10.00	Call	Bond Future	1	15,000,000	0.00 Client	Buy
13:32:50	R2040	On 01/11/2018	9.20	Call	Bond Future	1	15,000,000	0.00 Client	Sell
13:32:50	R2040	On 01/11/2018	10.00	Call	Bond Future	1	15,000,000	0.00 Client	Sell
Total for R2040 Bond Future						12	342,800,000	0.00	
12:59:46	R2044	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
12:59:46	R2044	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Sell
17:56:59	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Client	Sell
17:56:59	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R2044 Bond Future						4	3,200,000	0.00	
11:27:23	R209	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Buy
11:27:23	R209	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Sell
11:27:23	R209	On 01/11/2018			Bond Future	1	3,800,000	0.00 Client	Sell
12:51:07	R209	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Buy
12:51:07	R209	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Sell
15:12:43	R209	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Sell
15:12:43	R209	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
15:13:05	R209	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Buy
15:14:22	R209	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:22	R209	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
17:25:09	R209	On 01/11/2018			Bond Future	1	23,800,000	0.00 Member	Sell
17:25:09	R209	On 01/11/2018			Bond Future	1	19,800,000	0.00 Member	Buy
17:28:17	R209	On 01/11/2018			Bond Future	1	19,800,000	0.00 Client	Buy
17:28:17	R209	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Buy
17:28:17	R209	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Buy
17:28:17	R209	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Sell
17:28:17	R209	On 01/11/2018			Bond Future	1	1,100,000	0.00 Client	Buy
17:28:17	R209	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:28:17	R209	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:28:17	R209	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Buy
17:28:17	R209	On 01/11/2018			Bond Future	1	19,800,000	0.00 Member	Sell
17:28:17	R209	On 01/11/2018			Bond Future	1	1,900,000	0.00 Client	Buy
17:28:17	R209	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Sell
Total for R209 Bond Future						23	122,000,000	0.00	
12:51:07	R213	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
12:51:07	R213	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
Total for R213 Bond Future						2	800,000	0.00	
Grand Total for all Instruments						78	692,000,000	0.00	