



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 09/10/2018

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:40	ALBI	On 01/11/2018			Index Future	1	10,000	0.00 Member	Sell
17:03:40	ALBI	On 01/11/2018			Index Future	1	10,000	0.00 Member	Buy
17:32:12	ALBI	On 01/11/2018			Index Future	1	10,000	0.00 Member	Buy
17:32:12	ALBI	On 01/11/2018			Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future						4	40,000	0.00	
9:50:32	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Buy
9:50:32	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Sell
11:48:37	R186	On 01/11/2018			Bond Future	1	4,400,000	0.00 Member	Buy
11:48:37	R186	On 01/11/2018			Bond Future	1	4,400,000	0.00 Member	Sell
13:58:35	R186	On 02/05/2019	10.07	Put	Bond Future	1	20,000,000	0.00 Member	Sell
13:58:35	R186	On 02/05/2019	9.30	Call	Bond Future	1	20,000,000	0.00 Member	Buy
13:58:35	R186	On 02/05/2019	8.70	Call	Bond Future	1	20,000,000	0.00 Member	Sell
13:58:35	R186	On 02/05/2019	8.70	Call	Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:58:35	R186	On 02/05/2019	9.30	Call	Bond Future	1	20,000,000	0.00 Member	Sell
13:58:35	R186	On 02/05/2019	10.07	Put	Bond Future	1	20,000,000	0.00 Member	Buy
14:36:28	R186	On 02/05/2019	10.07	Put	Bond Future	1	20,000,000	0.00 Member	Buy
14:36:28	R186	On 02/05/2019	10.07	Put	Bond Future	1	20,000,000	0.00 Client	Sell
14:36:47	R186	On 02/05/2019	9.30	Call	Bond Future	1	20,000,000	0.00 Member	Sell
14:36:47	R186	On 02/05/2019	9.30	Call	Bond Future	1	20,000,000	0.00 Client	Buy
14:37:02	R186	On 02/05/2019	8.70	Call	Bond Future	1	20,000,000	0.00 Member	Buy
14:37:02	R186	On 02/05/2019	8.70	Call	Bond Future	1	20,000,000	0.00 Client	Sell
15:19:53	R186	On 01/11/2018			Bond Future	1	4,400,000	0.00 Client	Buy
15:19:53	R186	On 01/11/2018			Bond Future	1	4,400,000	0.00 Member	Sell
Total for R186 Bond Future						18	259,600,000	0.00	
9:38:20	R2044	On 01/11/2018			Bond Future	1	7,200,000	0.00 Member	Sell
9:38:20	R2044	On 01/11/2018			Bond Future	1	7,200,000	0.00 Member	Buy
17:13:06	R2044	On 01/11/2018			Bond Future	1	7,200,000	0.00 Client	Sell
17:13:06	R2044	On 01/11/2018			Bond Future	1	7,200,000	0.00 Member	Buy
Total for R2044 Bond Future						4	28,800,000	0.00	
12:14:28	R209	On 01/11/2018			Bond Future	1	15,700,000	0.00 Member	Sell
12:14:28	R209	On 01/11/2018			Bond Future	1	15,700,000	0.00 Member	Buy
12:17:55	R209	On 01/11/2018			Bond Future	1	15,700,000	0.00 Client	Sell
12:17:55	R209	On 01/11/2018			Bond Future	1	15,700,000	0.00 Member	Buy
12:44:11	R209	On 01/11/2018			Bond Future	1	31,400,000	0.00 Client	Buy
12:44:11	R209	On 01/11/2018			Bond Future	1	31,400,000	0.00 Member	Sell
Total for R209 Bond Future						6	125,600,000	0.00	
Grand Total for all Instruments						32	414,040,000	0.00	