



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 16/10/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:40:36	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Member	Sell
16:40:36	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Member	Buy
17:00:57	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Member	Buy
17:00:57	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>	
11:09:21	R186	On 01/11/2018		Bond Future	1	800,000	0.00 Member	Buy
11:09:21	R186	On 01/11/2018		Bond Future	1	800,000	0.00 Member	Sell
11:20:16	R186	On 01/11/2018		Bond Future	1	16,000,000	0.00 Member	Buy
11:20:16	R186	On 01/11/2018		Bond Future	1	16,000,000	0.00 Member	Sell
15:03:13	R186	On 01/11/2018		Bond Future	1	800,000	0.00 Client	Buy
15:03:13	R186	On 01/11/2018		Bond Future	1	800,000	0.00 Member	Sell
15:03:22	R186	On 01/11/2018		Bond Future	1	16,000,000	0.00 Client	Buy
15:03:22	R186	On 01/11/2018		Bond Future	1	16,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:41:10	R186	On 01/11/2018			Bond Future	1	16,000,000	0.00 Member	Sell
15:41:10	R186	On 01/11/2018			Bond Future	1	16,000,000	0.00 Member	Buy
16:06:19	R186	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:06:19	R186	On 01/11/2018			Bond Future	1	16,000,000	0.00 Member	Sell
17:06:18	R186	On 01/11/2018			Bond Future	1	12,000,000	0.00 Client	Buy
17:06:18	R186	On 01/11/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:06:18	R186	On 01/11/2018			Bond Future	1	12,000,000	0.00 Member	Sell
17:06:18	R186	On 01/11/2018			Bond Future	1	12,000,000	0.00 Member	Buy
17:06:18	R186	On 01/11/2018			Bond Future	1	4,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>163,200,000</b>	<b>0.00</b>	
16:32:28	R2032	On 01/11/2018			Bond Future	1	4,800,000	0.00 Member	Sell
16:32:28	R2032	On 01/11/2018			Bond Future	1	7,500,000	0.00 Member	Buy
17:00:47	R2032	On 01/11/2018			Bond Future	1	2,700,000	0.00 Member	Sell
17:00:47	R2032	On 01/11/2018			Bond Future	1	2,700,000	0.00 Client	Sell
17:00:47	R2032	On 01/11/2018			Bond Future	1	2,700,000	0.00 Member	Buy
17:00:47	R2032	On 01/11/2018			Bond Future	1	4,800,000	0.00 Client	Sell
17:00:47	R2032	On 01/11/2018			Bond Future	1	4,800,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>30,000,000</b>	<b>0.00</b>	
8:25:30	R2035	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
8:25:30	R2035	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Sell
8:47:35	R2035	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Buy
8:47:35	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Client	Buy
8:47:35	R2035	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
8:47:35	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
8:47:35	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>6,800,000</b>	<b>0.00</b>	
8:03:41	R2040	On 01/11/2018			Bond Future	1	23,500,000	0.00 Member	Sell
8:03:41	R2040	On 01/11/2018			Bond Future	1	23,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>47,000,000</b>	<b>0.00</b>	
15:41:10	R208	On 07/02/2019			Bond Future	1	17,600,000	0.00 Member	Buy
15:41:10	R208	On 07/02/2019			Bond Future	1	17,600,000	0.00 Member	Sell
16:05:26	R208	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Sell
16:05:26	R208	On 07/02/2019			Bond Future	1	17,600,000	0.00 Member	Buy
17:05:59	R208	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Sell
17:05:59	R208	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Buy
17:05:59	R208	On 07/02/2019			Bond Future	1	13,600,000	0.00 Client	Sell
17:06:00	R208	On 07/02/2019			Bond Future	1	4,000,000	0.00 Client	Sell
17:06:00	R208	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>9</b>	<b>105,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>46</b>	<b>352,680,000</b>	<b>0.00</b>	