



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 17/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
13:15:20	R2030	On 01/11/2018	8.90	Call	Bond Future	1	10,000,000	0.00 Client	Sell
13:15:20	R2030	On 01/11/2018	8.90	Call	Bond Future	1	10,000,000	0.00 Client	Buy
13:15:20	R2030	On 01/11/2018	9.60	Call	Bond Future	1	10,000,000	0.00 Client	Buy
13:15:20	R2030	On 01/11/2018	9.60	Call	Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2030 Bond Future					4	40,000,000	0.00		
17:13:03	R2037	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Sell	
17:13:03	R2037	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Buy	
17:17:05	R2037	On 07/02/2019		Bond Future	1	3,500,000	0.00 Client	Buy	
17:17:05	R2037	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Sell	
Total for R2037 Bond Future					4	14,000,000	0.00		
17:03:39	R209	On 01/11/2018		Bond Future	1	2,500,000	0.00 Member	Buy	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:39	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Sell
17:03:39	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Client	Sell
17:03:39	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Client	Buy
17:15:51	R209	On 01/11/2018			Bond Future	1	43,700,000	0.00 Member	Sell
17:15:51	R209	On 01/11/2018			Bond Future	1	36,300,000	0.00 Member	Buy
17:39:38	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:39:38	R209	On 01/11/2018			Bond Future	1	3,500,000	0.00 Member	Buy
17:39:38	R209	On 01/11/2018			Bond Future	1	36,300,000	0.00 Client	Buy
17:39:38	R209	On 01/11/2018			Bond Future	1	3,500,000	0.00 Client	Buy
17:39:38	R209	On 01/11/2018			Bond Future	1	3,500,000	0.00 Member	Sell
17:39:38	R209	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Buy
17:39:38	R209	On 01/11/2018			Bond Future	1	36,300,000	0.00 Member	Sell
17:39:38	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:39:38	R209	On 01/11/2018			Bond Future	1	1,800,000	0.00 Client	Buy
17:39:38	R209	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Sell
17:39:38	R209	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Buy
Total for R209 Bond Future						17	184,800,000	0.00	
Grand Total for all Instruments						25	238,800,000	0.00	