



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 10/10/2018

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product         | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|-----------------|-----------------|-------------------|---------------|--------------|
| 16:39:22                           | ALBI             | On 01/11/2018 |              | Index Future    | 1               | 30,000            | 0.00 Client   | Buy          |
| 16:39:22                           | ALBI             | On 01/11/2018 |              | Index Future    | 1               | 30,000            | 0.00 Member   | Sell         |
| <b>Total for ALBI Index Future</b> |                  |               |              |                 | <b>2</b>        | <b>60,000</b>     | <b>0.00</b>   |              |
| 11:19:54                           | I2038            | On 01/11/2018 |              | Bond Future     | 1               | 16,000,000        | 0.00 Member   | Buy          |
| 11:19:54                           | I2038            | On 01/11/2018 |              | Bond Future     | 1               | 16,000,000        | 0.00 Member   | Sell         |
| 12:34:51                           | I2038            | On 01/11/2018 |              | Bond Future     | 1               | 16,000,000        | 0.00 Client   | Sell         |
| 12:34:51                           | I2038            | On 01/11/2018 |              | Bond Future     | 1               | 16,000,000        | 0.00 Member   | Buy          |
| <b>Total for I2038 Bond Future</b> |                  |               |              |                 | <b>4</b>        | <b>64,000,000</b> | <b>0.00</b>   |              |
| 9:19:42                            | R186             | On 01/11/2018 |              | Bond Future     | 1               | 4,200,000         | 0.00 Member   | Buy          |
| 9:19:42                            | R186             | On 01/11/2018 |              | Bond Future     | 1               | 4,200,000         | 0.00 Member   | Sell         |
| 12:36:03                           | R186             | On 07/02/2019 | 9.92         | Put Bond Future | 1               | 1,500,000         | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal           | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|-----------|
| 12:36:03                           | R186             | On 07/02/2019 | 8.77   | Call      | Bond Future | 1            | 1,500,000         | 0.00 Member | Buy       |
| 12:36:03                           | R186             | On 07/02/2019 | 9.27   | Call      | Bond Future | 1            | 1,500,000         | 0.00 Member | Sell      |
| 12:36:03                           | R186             | On 07/02/2019 | 9.92   | Put       | Bond Future | 1            | 1,500,000         | 0.00 Member | Sell      |
| 12:36:03                           | R186             | On 07/02/2019 | 9.27   | Call      | Bond Future | 1            | 1,500,000         | 0.00 Member | Buy       |
| 12:36:03                           | R186             | On 07/02/2019 | 8.77   | Call      | Bond Future | 1            | 1,500,000         | 0.00 Member | Sell      |
| 12:50:50                           | R186             | On 07/02/2019 | 9.92   | Put       | Bond Future | 1            | 1,500,000         | 0.00 Member | Sell      |
| 12:50:50                           | R186             | On 07/02/2019 | 9.92   | Put       | Bond Future | 1            | 1,500,000         | 0.00 Client | Buy       |
| 12:51:07                           | R186             | On 07/02/2019 | 9.27   | Call      | Bond Future | 1            | 1,500,000         | 0.00 Member | Buy       |
| 12:51:07                           | R186             | On 07/02/2019 | 9.27   | Call      | Bond Future | 1            | 1,500,000         | 0.00 Client | Sell      |
| 12:51:23                           | R186             | On 07/02/2019 | 8.77   | Call      | Bond Future | 1            | 1,500,000         | 0.00 Member | Sell      |
| 12:51:23                           | R186             | On 07/02/2019 | 8.77   | Call      | Bond Future | 1            | 1,500,000         | 0.00 Client | Buy       |
| 15:32:07                           | R186             | On 01/11/2018 |        |           | Bond Future | 1            | 1,000,000         | 0.00 Client | Sell      |
| 15:32:07                           | R186             | On 01/11/2018 |        |           | Bond Future | 1            | 1,000,000         | 0.00 Member | Buy       |
| 17:08:11                           | R186             | On 01/11/2018 |        |           | Bond Future | 1            | 4,200,000         | 0.00 Client | Buy       |
| 17:08:11                           | R186             | On 01/11/2018 |        |           | Bond Future | 1            | 4,200,000         | 0.00 Member | Sell      |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>18</b>    | <b>36,800,000</b> | <b>0.00</b> |           |
| 9:12:55                            | R2032            | On 01/11/2018 |        |           | Bond Future | 1            | 300,000           | 0.00 Member | Sell      |
| 9:12:55                            | R2032            | On 01/11/2018 |        |           | Bond Future | 1            | 300,000           | 0.00 Member | Buy       |
| 12:27:06                           | R2032            | On 01/11/2018 |        |           | Bond Future | 1            | 300,000           | 0.00 Member | Buy       |
| 12:27:06                           | R2032            | On 01/11/2018 |        |           | Bond Future | 1            | 300,000           | 0.00 Client | Sell      |
| <b>Total for R2032 Bond Future</b> |                  |               |        |           |             | <b>4</b>     | <b>1,200,000</b>  | <b>0.00</b> |           |
| 9:12:55                            | R2044            | On 01/11/2018 |        |           | Bond Future | 1            | 1,000,000         | 0.00 Member | Sell      |
| 9:12:55                            | R2044            | On 01/11/2018 |        |           | Bond Future | 1            | 1,200,000         | 0.00 Member | Buy       |
| 12:06:27                           | R2044            | On 01/11/2018 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Sell      |
| 12:06:27                           | R2044            | On 01/11/2018 |        |           | Bond Future | 1            | 1,000,000         | 0.00 Member | Buy       |
| 12:06:27                           | R2044            | On 01/11/2018 |        |           | Bond Future | 1            | 1,000,000         | 0.00 Client | Sell      |
| 12:06:27                           | R2044            | On 01/11/2018 |        |           | Bond Future | 1            | 200,000           | 0.00 Member | Buy       |
| 12:06:27                           | R2044            | On 01/11/2018 |        |           | Bond Future | 1            | 200,000           | 0.00 Member | Sell      |
| <b>Total for R2044 Bond Future</b> |                  |               |        |           |             | <b>7</b>     | <b>4,800,000</b>  | <b>0.00</b> |           |

---

| <b>Matched Time</b>                    | <b>Contract Details</b> | <b>Strike</b> | <b>Call/<br/>Put</b> | <b>Product</b> | <b>No<br/>of Trades</b> | <b>Nominal</b>     | <b>Trade<br/>Type</b> | <b>Buy/<br/>Sell</b> |
|--|-------------------------|---------------|----------------------|----------------|-------------------------|--------------------|-----------------------|----------------------|
| <b>Grand Total for all Instruments</b> |                         |               |                      |                | <b>35</b>               | <b>106,860,000</b> |                       | <b>0.00</b>          |

---