



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 12/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:54:45	R186	On 01/11/2018		Bond Future	1	5,500,000	0.00 Client	Buy
12:54:45	R186	On 01/11/2018		Bond Future	1	5,500,000	0.00 Member	Sell
14:27:58	R186	On 07/02/2019		Bond Future	1	4,500,000	0.00 Member	Buy
14:27:58	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Sell
15:48:47	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Client	Sell
15:48:47	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Client	Sell
15:48:47	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Sell
15:48:47	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Buy
15:48:47	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Buy
15:56:37	R186	On 07/02/2019		Bond Future	1	4,500,000	0.00 Member	Sell
15:56:37	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Buy
16:11:11	R186	On 07/02/2019		Bond Future	1	4,500,000	0.00 Member	Buy
16:11:11	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Sell
16:52:22	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Sell
16:52:22	R186	On 07/02/2019		Bond Future	1	1,000,000	0.00 Client	Sell
16:52:22	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:52:22	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Buy
16:52:22	R186	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:52:44	R186	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:52:44	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Sell
16:52:44	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Buy
16:52:44	R186	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Buy
16:52:44	R186	On 07/02/2019			Bond Future	1	3,500,000	0.00 Client	Buy
Total for R186 Bond Future						23	65,000,000	0.00	
14:27:58	R2030	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
14:27:58	R2030	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
16:00:13	R2030	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
16:00:13	R2030	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
16:11:11	R2030	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
16:11:11	R2030	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Sell
17:36:08	R2030	On 01/11/2018	8.90	Call	Bond Future	1	5,000,000	0.00 Client	Sell
17:36:08	R2030	On 01/11/2018	8.90	Call	Bond Future	1	5,000,000	0.00 Client	Buy
17:36:08	R2030	On 01/11/2018	9.60	Call	Bond Future	1	5,000,000	0.00 Client	Buy
17:36:08	R2030	On 01/11/2018	9.60	Call	Bond Future	1	5,000,000	0.00 Client	Sell
Total for R2030 Bond Future						10	22,400,000	0.00	
14:27:58	R2032	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
14:27:58	R2032	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Sell
16:00:13	R2032	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
16:00:13	R2032	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Buy
16:17:49	R2032	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
16:17:49	R2032	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R2032 Bond Future						6	6,600,000	0.00	
14:27:58	R2035	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
14:27:58	R2035	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Sell
16:00:13	R2035	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:00:13	R2035	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
16:17:49	R2035	On 07/02/2019			Bond Future	1	8,000,000	0.00 Member	Buy
16:17:49	R2035	On 07/02/2019			Bond Future	1	8,000,000	0.00 Client	Sell
Total for R2035 Bond Future						6	19,200,000	0.00	
10:54:44	R2037	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Buy
10:54:44	R2037	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Sell
12:24:48	R2037	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Sell
12:24:48	R2037	On 01/11/2018			Bond Future	1	7,000,000	0.00 Client	Buy
14:27:58	R2037	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Buy
14:27:58	R2037	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Sell
16:00:13	R2037	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Sell
16:00:13	R2037	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Buy
16:15:37	R2037	On 07/02/2019			Bond Future	1	1,700,000	0.00 Member	Buy
16:15:37	R2037	On 07/02/2019			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R2037 Bond Future						10	38,200,000	0.00	
14:27:58	R2040	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
14:27:58	R2040	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell
16:00:13	R2040	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
16:00:13	R2040	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Buy
16:15:37	R2040	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
16:15:37	R2040	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell
17:36:08	R2040	On 01/11/2018	10.00	Call	Bond Future	1	10,000,000	0.00 Client	Sell
17:36:08	R2040	On 01/11/2018	10.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
17:36:08	R2040	On 01/11/2018	9.20	Call	Bond Future	1	10,000,000	0.00 Client	Sell
17:36:08	R2040	On 01/11/2018	9.20	Call	Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2040 Bond Future						10	43,600,000	0.00	
14:27:58	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
14:27:58	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell
16:00:13	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:00:13	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Buy
16:15:37	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
16:15:37	R2044	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell
Total for R2044 Bond Future						6	3,600,000	0.00	
14:27:58	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
14:27:58	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Sell
15:00:52	R209	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Sell
15:00:52	R209	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Buy
15:08:46	R209	On 01/11/2018			Bond Future	1	2,400,000	0.00 Client	Buy
15:08:46	R209	On 01/11/2018			Bond Future	1	2,400,000	0.00 Member	Sell
15:57:57	R209	On 01/11/2018			Bond Future	1	4,600,000	0.00 Member	Buy
15:57:57	R209	On 01/11/2018			Bond Future	1	4,600,000	0.00 Member	Sell
15:59:56	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Client	Sell
15:59:56	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Buy
15:59:56	R209	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Buy
15:59:56	R209	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Sell
16:00:13	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
16:00:13	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Buy
16:11:11	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
16:11:11	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Sell
17:22:51	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
17:22:51	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
17:37:26	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
17:37:26	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
17:39:01	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
17:39:01	R209	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
Total for R209 Bond Future						22	38,800,000	0.00	
14:27:58	R213	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
14:27:58	R213	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
14:27:58	R213	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell
14:27:58	R213	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:07	R213	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
16:55:07	R213	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Buy
Total for R213 Bond Future						6	3,600,000	0.00	
Grand Total for all Instruments						99	241,000,000	0.00	