



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 20/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:39:58	ALBI	On 01/11/2018		Index Future	1	10,000	0.00 Member	Sell
15:39:58	ALBI	On 01/11/2018		Index Future	1	10,000	0.00 Member	Buy
17:17:06	ALBI	On 01/11/2018		Index Future	1	10,000	0.00 Member	Buy
17:17:06	ALBI	On 01/11/2018		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	0.00	
10:38:01	R186	On 01/11/2018		Bond Future	1	100,000	0.00 Client	Sell
10:38:01	R186	On 01/11/2018		Bond Future	1	100,000	0.00 Member	Buy
11:32:41	R186	On 01/11/2018		Bond Future	1	100,000	0.00 Client	Sell
11:32:41	R186	On 01/11/2018		Bond Future	1	100,000	0.00 Member	Buy
11:55:43	R186	On 01/11/2018		Bond Future	1	5,100,000	0.00 Member	Buy
11:55:43	R186	On 01/11/2018		Bond Future	1	5,100,000	0.00 Member	Sell
12:42:48	R186	On 01/11/2018		Bond Future	1	5,100,000	0.00 Member	Sell
12:42:48	R186	On 01/11/2018		Bond Future	1	5,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	20,800,000	0.00	
13:12:45	R2023	On 01/11/2018			Bond Future	1	1,400,000	0.00 Client	Sell
13:12:45	R2023	On 01/11/2018			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R2023 Bond Future						2	2,800,000	0.00	
13:12:45	R2032	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Sell
13:12:45	R2032	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
Total for R2032 Bond Future						2	4,400,000	0.00	
13:12:45	R2035	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Sell
13:12:45	R2035	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R2035 Bond Future						2	4,200,000	0.00	
13:12:45	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
13:12:45	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Sell
16:45:11	R2044	On 01/11/2018			Bond Future	1	6,600,000	0.00 Client	Sell
16:45:11	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Buy
16:45:11	R2044	On 01/11/2018			Bond Future	1	6,600,000	0.00 Client	Buy
16:45:11	R2044	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R2044 Bond Future						6	21,000,000	0.00	
13:12:45	R207	On 01/11/2018			Bond Future	1	3,600,000	0.00 Client	Sell
13:12:45	R207	On 01/11/2018			Bond Future	1	3,600,000	0.00 Client	Buy
16:45:11	R207	On 01/11/2018			Bond Future	1	3,900,000	0.00 Client	Buy
16:45:11	R207	On 01/11/2018			Bond Future	1	3,900,000	0.00 Client	Sell
Total for R207 Bond Future						4	15,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:45:11	R208	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Buy
16:45:11	R208	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R208 Bond Future						2	4,000,000	0.00	
17:07:26	R209	On 01/11/2018			Bond Future	1	78,200,000	0.00 Member	Buy
17:07:26	R209	On 01/11/2018			Bond Future	1	64,800,000	0.00 Member	Sell
17:18:23	R209	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Sell
17:18:23	R209	On 01/11/2018			Bond Future	1	6,300,000	0.00 Member	Sell
17:18:23	R209	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Sell
17:18:23	R209	On 01/11/2018			Bond Future	1	3,300,000	0.00 Client	Sell
17:18:23	R209	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Buy
17:18:23	R209	On 01/11/2018			Bond Future	1	3,800,000	0.00 Member	Buy
17:18:23	R209	On 01/11/2018			Bond Future	1	6,300,000	0.00 Member	Buy
17:18:23	R209	On 01/11/2018			Bond Future	1	6,300,000	0.00 Client	Sell
17:18:23	R209	On 01/11/2018			Bond Future	1	64,800,000	0.00 Member	Buy
17:18:23	R209	On 01/11/2018			Bond Future	1	3,800,000	0.00 Client	Sell
17:18:23	R209	On 01/11/2018			Bond Future	1	64,800,000	0.00 Client	Sell
Total for R209 Bond Future						13	312,800,000	0.00	
Grand Total for all Instruments						43	385,040,000	0.00	