



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 27/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:14:15	R186	On 07/02/2019		Bond Future	1	3,400,000	0.00 Member	Sell
12:14:15	R186	On 07/02/2019		Bond Future	1	3,400,000	0.00 Member	Buy
14:53:50	R186	On 07/02/2019		Bond Future	1	3,400,000	0.00 Client	Sell
14:53:50	R186	On 07/02/2019		Bond Future	1	3,400,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>13,600,000</b>	<b>0.00</b>	
10:56:10	R202	On 07/02/2019		Bond Future	1	18,500,000	0.00 Member	Buy
10:56:10	R202	On 07/02/2019		Bond Future	1	18,500,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>					<b>2</b>	<b>37,000,000</b>	<b>0.00</b>	
11:19:40	R2032	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Buy
11:19:40	R2032	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Sell
11:24:49	R2032	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:24:49	R2032	On 07/02/2019			Bond Future	1	3,500,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>14,000,000</b>	<b>0.00</b>	
12:14:15	R2035	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Sell
12:14:15	R2035	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
14:53:15	R2035	On 07/02/2019			Bond Future	1	900,000	0.00 Member	Buy
14:53:15	R2035	On 07/02/2019			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>3,600,000</b>	<b>0.00</b>	
8:41:47	R209	On 07/02/2019			Bond Future	1	17,700,000	0.00 Member	Sell
8:41:47	R209	On 07/02/2019			Bond Future	1	17,700,000	0.00 Member	Buy
8:49:43	R209	On 07/02/2019			Bond Future	1	17,700,000	0.00 Member	Buy
8:49:43	R209	On 07/02/2019			Bond Future	1	17,700,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>70,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>18</b>	<b>139,000,000</b>	<b>0.00</b>	