



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 11/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:18:42	I2050	On 07/02/2019		Bond Future	1	7,800,000	0.00 Member	Sell
12:18:42	I2050	On 07/02/2019		Bond Future	1	7,800,000	0.00 Member	Buy
15:36:55	I2050	On 07/02/2019		Bond Future	1	7,800,000	0.00 Member	Sell
15:36:55	I2050	On 07/02/2019		Bond Future	1	7,800,000	0.00 Client	Buy
Total for I2050 Bond Future					4	31,200,000	0.00	
11:02:45	R186	On 07/02/2019		Bond Future	1	152,000,000	0.00 Member	Buy
11:02:45	R186	On 07/02/2019		Bond Future	1	126,000,000	0.00 Member	Sell
11:32:38	R186	On 07/02/2019		Bond Future	1	26,000,000	0.00 Member	Sell
11:32:38	R186	On 07/02/2019		Bond Future	1	126,000,000	0.00 Client	Sell
11:32:38	R186	On 07/02/2019		Bond Future	1	26,000,000	0.00 Member	Buy
11:32:38	R186	On 07/02/2019		Bond Future	1	126,000,000	0.00 Member	Buy
11:32:38	R186	On 07/02/2019		Bond Future	1	26,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						7	608,000,000	0.00	
11:02:45	R2030	On 07/02/2019			Bond Future	1	157,000,000	0.00 Member	Buy
11:02:45	R2030	On 07/02/2019			Bond Future	1	131,000,000	0.00 Member	Sell
11:38:39	R2030	On 07/02/2019			Bond Future	1	26,000,000	0.00 Client	Sell
11:38:39	R2030	On 07/02/2019			Bond Future	1	26,000,000	0.00 Member	Buy
11:38:39	R2030	On 07/02/2019			Bond Future	1	26,000,000	0.00 Member	Sell
11:38:39	R2030	On 07/02/2019			Bond Future	1	131,000,000	0.00 Member	Buy
11:38:39	R2030	On 07/02/2019			Bond Future	1	131,000,000	0.00 Client	Sell
Total for R2030 Bond Future						7	628,000,000	0.00	
11:02:45	R2032	On 07/02/2019			Bond Future	1	128,000,000	0.00 Member	Buy
11:02:45	R2032	On 07/02/2019			Bond Future	1	107,000,000	0.00 Member	Sell
11:35:40	R2032	On 07/02/2019			Bond Future	1	21,000,000	0.00 Member	Sell
11:35:40	R2032	On 07/02/2019			Bond Future	1	21,000,000	0.00 Member	Buy
11:35:40	R2032	On 07/02/2019			Bond Future	1	107,000,000	0.00 Member	Buy
11:35:40	R2032	On 07/02/2019			Bond Future	1	21,000,000	0.00 Client	Sell
11:35:40	R2032	On 07/02/2019			Bond Future	1	107,000,000	0.00 Client	Sell
Total for R2032 Bond Future						7	512,000,000	0.00	
11:02:45	R2035	On 07/02/2019			Bond Future	1	92,000,000	0.00 Member	Buy
11:02:45	R2035	On 07/02/2019			Bond Future	1	77,000,000	0.00 Member	Sell
11:34:58	R2035	On 07/02/2019			Bond Future	1	15,000,000	0.00 Member	Buy
11:34:58	R2035	On 07/02/2019			Bond Future	1	15,000,000	0.00 Member	Sell
11:34:58	R2035	On 07/02/2019			Bond Future	1	15,000,000	0.00 Client	Sell
11:34:58	R2035	On 07/02/2019			Bond Future	1	77,000,000	0.00 Member	Buy
11:34:58	R2035	On 07/02/2019			Bond Future	1	77,000,000	0.00 Client	Sell
Total for R2035 Bond Future						7	368,000,000	0.00	
11:02:45	R2040	On 07/02/2019			Bond Future	1	60,000,000	0.00 Member	Buy
11:02:45	R2040	On 07/02/2019			Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:03	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
11:34:03	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Sell
11:34:03	R2040	On 07/02/2019			Bond Future	1	50,000,000	0.00 Client	Sell
11:34:03	R2040	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
11:34:03	R2040	On 07/02/2019			Bond Future	1	50,000,000	0.00 Member	Buy
Total for R2040 Bond Future						7	240,000,000	0.00	
16:20:38	R2044	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:20:38	R2044	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:22:02	R2044	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:22:02	R2044	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R2044 Bond Future						4	4,000,000	0.00	
11:02:45	R2048	On 07/02/2019			Bond Future	1	17,000,000	0.00 Member	Buy
11:02:45	R2048	On 07/02/2019			Bond Future	1	14,000,000	0.00 Member	Sell
11:33:22	R2048	On 07/02/2019			Bond Future	1	14,000,000	0.00 Member	Buy
11:33:22	R2048	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
11:33:22	R2048	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
11:33:22	R2048	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
11:33:22	R2048	On 07/02/2019			Bond Future	1	14,000,000	0.00 Client	Sell
Total for R2048 Bond Future						7	68,000,000	0.00	
16:20:38	R214	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
16:20:38	R214	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
16:22:02	R214	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
16:22:02	R214	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R214 Bond Future						4	4,400,000	0.00	
Grand Total for all Instruments						54	2,463,600,000	0.00	