



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 18/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:30:30	ALBI	On 02/05/2019		Index Future	1	10,000	0.00 Member	Buy
8:30:30	ALBI	On 02/05/2019		Index Future	1	10,000	0.00 Member	Sell
8:30:49	ALBI	On 02/05/2019		Index Future	1	170,000	0.00 Member	Sell
8:30:49	ALBI	On 02/05/2019		Index Future	1	170,000	0.00 Member	Buy
Total for ALBI Index Future					4	360,000	0.00	
10:55:39	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Client	Sell
10:55:39	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Buy
12:21:24	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Client	Buy
12:21:24	GOVI	On 02/05/2019		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					4	40,000	0.00	
13:59:37	R186	On 02/05/2019		Bond Future	1	15,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:59:37	R186	On 02/05/2019			Bond Future	1	71,500,000	0.00 Member	Buy
15:38:51	R186	On 02/05/2019	9.00	Put	Bond Future	1	33,500,000	0.00 Client	Sell
15:38:51	R186	On 02/05/2019	9.00	Put	Bond Future	1	4,500,000	0.00 Client	Buy
15:38:51	R186	On 02/05/2019	9.00	Put	Bond Future	1	4,500,000	0.00 Client	Sell
15:38:51	R186	On 02/05/2019	9.00	Put	Bond Future	1	33,500,000	0.00 Client	Buy
16:08:53	R186	On 02/05/2019			Bond Future	1	45,900,000	0.00 Client	Sell
16:08:53	R186	On 02/05/2019			Bond Future	1	7,600,000	0.00 Member	Sell
16:08:53	R186	On 02/05/2019			Bond Future	1	45,900,000	0.00 Member	Buy
16:08:53	R186	On 02/05/2019			Bond Future	1	45,900,000	0.00 Member	Sell
16:08:54	R186	On 02/05/2019			Bond Future	1	2,700,000	0.00 Member	Sell
16:08:54	R186	On 02/05/2019			Bond Future	1	7,600,000	0.00 Member	Buy
16:08:54	R186	On 02/05/2019			Bond Future	1	2,700,000	0.00 Client	Sell
16:08:54	R186	On 02/05/2019			Bond Future	1	15,300,000	0.00 Member	Buy
16:08:54	R186	On 02/05/2019			Bond Future	1	15,300,000	0.00 Client	Sell
16:08:54	R186	On 02/05/2019			Bond Future	1	2,700,000	0.00 Member	Buy
16:08:54	R186	On 02/05/2019			Bond Future	1	7,600,000	0.00 Client	Sell
Total for R186 Bond Future						17	362,000,000	0.00	
13:59:37	R2023	On 02/05/2019			Bond Future	1	6,900,000	0.00 Member	Buy
13:59:37	R2023	On 02/05/2019			Bond Future	1	27,400,000	0.00 Member	Sell
15:16:29	R2023	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Sell
15:16:29	R2023	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Buy
16:12:30	R2023	On 02/05/2019			Bond Future	1	20,500,000	0.00 Client	Buy
16:12:30	R2023	On 02/05/2019			Bond Future	1	6,900,000	0.00 Client	Buy
16:12:30	R2023	On 02/05/2019			Bond Future	1	20,500,000	0.00 Member	Sell
16:12:30	R2023	On 02/05/2019			Bond Future	1	20,500,000	0.00 Member	Buy
16:12:30	R2023	On 02/05/2019			Bond Future	1	6,900,000	0.00 Member	Sell
Total for R2023 Bond Future						9	110,400,000	0.00	
15:16:29	R2030	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
15:16:29	R2030	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2030 Bond Future						2	400,000	0.00	
10:12:57	R2035	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Buy
10:12:57	R2035	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Sell
14:59:06	R2035	On 02/05/2019			Bond Future	1	20,000,000	0.00 Member	Sell
14:59:06	R2035	On 02/05/2019			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	80,000,000	0.00	
15:16:29	R2037	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Buy
15:16:29	R2037	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Sell
Total for R2037 Bond Future						2	200,000	0.00	
15:16:28	R2040	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Buy
15:16:28	R2040	On 02/05/2019			Bond Future	1	100,000	0.00 Member	Sell
Total for R2040 Bond Future						2	200,000	0.00	
13:27:59	R2044	On 02/05/2019			Bond Future	1	14,800,000	0.00 Member	Sell
13:27:59	R2044	On 02/05/2019			Bond Future	1	14,800,000	0.00 Member	Buy
13:29:01	R2044	On 02/05/2019			Bond Future	1	14,800,000	0.00 Client	Buy
13:29:01	R2044	On 02/05/2019			Bond Future	1	14,800,000	0.00 Member	Sell
15:16:29	R2044	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
15:16:29	R2044	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
Total for R2044 Bond Future						6	59,600,000	0.00	
13:59:37	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
13:59:37	R2048	On 02/05/2019			Bond Future	1	19,200,000	0.00 Member	Buy
16:15:05	R2048	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Buy
16:15:05	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
16:15:05	R2048	On 02/05/2019			Bond Future	1	11,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:05	R2048	On 02/05/2019			Bond Future	1	3,800,000	0.00 Member	Sell
16:15:05	R2048	On 02/05/2019			Bond Future	1	3,800,000	0.00 Member	Buy
16:15:05	R2048	On 02/05/2019			Bond Future	1	3,800,000	0.00 Client	Sell
16:15:05	R2048	On 02/05/2019			Bond Future	1	1,600,000	0.00 Client	Sell
16:15:05	R2048	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Buy
16:15:05	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Sell
16:15:05	R2048	On 02/05/2019			Bond Future	1	1,900,000	0.00 Client	Sell
16:15:05	R2048	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Sell
16:15:05	R2048	On 02/05/2019			Bond Future	1	1,600,000	0.00 Member	Sell
16:15:05	R2048	On 02/05/2019			Bond Future	1	11,400,000	0.00 Member	Buy
16:15:05	R2048	On 02/05/2019			Bond Future	1	11,400,000	0.00 Client	Sell
Total for R2048 Bond Future						16	76,800,000	0.00	
13:59:37	R209	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Sell
13:59:37	R209	On 02/05/2019			Bond Future	1	13,900,000	0.00 Member	Buy
16:11:47	R209	On 02/05/2019			Bond Future	1	11,400,000	0.00 Member	Sell
16:11:47	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
16:11:47	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Sell
16:11:47	R209	On 02/05/2019			Bond Future	1	11,400,000	0.00 Member	Buy
16:11:47	R209	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Buy
16:11:47	R209	On 02/05/2019			Bond Future	1	11,400,000	0.00 Client	Sell
16:11:47	R209	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
16:11:47	R209	On 02/05/2019			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R209 Bond Future						10	55,600,000	0.00	
13:59:38	R214	On 02/05/2019			Bond Future	1	4,900,000	0.00 Member	Sell
13:59:38	R214	On 02/05/2019			Bond Future	1	53,600,000	0.00 Member	Buy
16:13:29	R214	On 02/05/2019			Bond Future	1	19,600,000	0.00 Member	Buy
16:13:29	R214	On 02/05/2019			Bond Future	1	19,600,000	0.00 Member	Sell
16:13:29	R214	On 02/05/2019			Bond Future	1	14,600,000	0.00 Member	Sell
16:13:29	R214	On 02/05/2019			Bond Future	1	8,100,000	0.00 Client	Sell
16:13:29	R214	On 02/05/2019			Bond Future	1	14,600,000	0.00 Member	Buy
16:13:29	R214	On 02/05/2019			Bond Future	1	4,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:13:29	R214	On 02/05/2019			Bond Future	1	14,600,000	0.00 Client	Sell
16:13:29	R214	On 02/05/2019			Bond Future	1	4,900,000	0.00 Member	Buy
16:13:29	R214	On 02/05/2019			Bond Future	1	19,600,000	0.00 Client	Sell
16:13:29	R214	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Buy
16:13:29	R214	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Sell
16:13:29	R214	On 02/05/2019			Bond Future	1	6,400,000	0.00 Member	Sell
16:13:29	R214	On 02/05/2019			Bond Future	1	6,400,000	0.00 Member	Buy
16:13:29	R214	On 02/05/2019			Bond Future	1	6,400,000	0.00 Client	Sell
Total for R214 Bond Future						16	214,400,000	0.00	
Grand Total for all Instruments						92	960,000,000	0.00	