



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 08/03/2019

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:40	I2029	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Buy
17:09:40	I2029	On 02/05/2019			Bond Future	1	6,600,000	0.00 Member	Sell
17:24:19	I2029	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Sell
17:24:19	I2029	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Sell
17:24:19	I2029	On 02/05/2019			Bond Future	1	4,400,000	0.00 Client	Buy
17:24:19	I2029	On 02/05/2019			Bond Future	1	4,400,000	0.00 Member	Buy
17:24:19	I2029	On 02/05/2019			Bond Future	1	2,200,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>						<b>7</b>	<b>26,400,000</b>	<b>0.00</b>	
8:16:48	R186	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
8:16:48	R186	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
9:00:50	R186	On 02/05/2019	8.90	Put	Bond Future	1	400,000,000	0.00 Member	Sell
9:00:50	R186	On 02/05/2019	9.05	Put	Bond Future	1	325,000,000	0.00 Member	Buy
9:00:50	R186	On 02/05/2019	8.90	Put	Bond Future	1	130,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:00:50	R186	On 02/05/2019	9.05	Put	Bond Future	1	5,000,000	0.00 Member	Sell
9:30:42	R186	On 02/05/2019			Bond Future	1	58,000,000	0.00 Member	Sell
9:30:42	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	5,400,000	0.00 Member	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	4,100,000	0.00 Member	Sell
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	5,400,000	0.00 Client	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	13,500,000	0.00 Member	Sell
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	130,100,000	0.00 Member	Sell
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	12,500,000	0.00 Member	Sell
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	130,100,000	0.00 Client	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	217,600,000	0.00 Client	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	217,600,000	0.00 Member	Sell
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	13,500,000	0.00 Client	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	12,500,000	0.00 Client	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	4,100,000	0.00 Client	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	4,100,000	0.00 Member	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	13,500,000	0.00 Member	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	16,800,000	0.00 Member	Sell
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	16,800,000	0.00 Client	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	16,800,000	0.00 Member	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	5,400,000	0.00 Member	Sell
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	217,600,000	0.00 Member	Buy
10:06:21	R186	On 02/05/2019	8.90	Put	Bond Future	1	12,500,000	0.00 Member	Buy
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	3,500,000	0.00 Member	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	10,900,000	0.00 Member	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	14,500,000	0.00 Member	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	97,600,000	0.00 Member	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	11,700,000	0.00 Member	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	5,000,000	0.00 Client	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	14,500,000	0.00 Member	Buy
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	14,500,000	0.00 Client	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	10,900,000	0.00 Member	Buy
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	5,000,000	0.00 Member	Buy
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	181,800,000	0.00 Member	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	10,900,000	0.00 Client	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	181,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	181,800,000	0.00 Member	Buy
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	3,500,000	0.00 Member	Buy
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	11,700,000	0.00 Client	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	3,500,000	0.00 Client	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	97,600,000	0.00 Client	Sell
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	97,600,000	0.00 Member	Buy
10:11:18	R186	On 02/05/2019	9.05	Put	Bond Future	1	11,700,000	0.00 Member	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	18,900,000	0.00 Member	Sell
10:15:29	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Sell
10:15:29	R186	On 02/05/2019			Bond Future	1	31,500,000	0.00 Member	Sell
10:15:29	R186	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
10:15:29	R186	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Sell
10:15:29	R186	On 02/05/2019			Bond Future	1	31,500,000	0.00 Client	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Sell
10:15:29	R186	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
10:15:29	R186	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	31,500,000	0.00 Member	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	1,800,000	0.00 Client	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	2,400,000	0.00 Client	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	18,900,000	0.00 Member	Buy
10:15:29	R186	On 02/05/2019			Bond Future	1	18,900,000	0.00 Client	Buy
12:01:13	R186	On 02/05/2019			Bond Future	1	205,700,000	0.00 Member	Buy
12:01:13	R186	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Sell
12:23:01	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
12:23:01	R186	On 02/05/2019			Bond Future	1	6,700,000	0.00 Member	Buy
12:23:01	R186	On 02/05/2019			Bond Future	1	6,700,000	0.00 Member	Sell
12:23:01	R186	On 02/05/2019			Bond Future	1	5,000,000	0.00 Client	Sell
12:23:01	R186	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Sell
12:23:01	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
12:23:01	R186	On 02/05/2019			Bond Future	1	6,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:23:01	R186	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Sell
12:23:01	R186	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
12:23:02	R186	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Buy
12:23:02	R186	On 02/05/2019			Bond Future	1	9,100,000	0.00 Client	Sell
12:23:02	R186	On 02/05/2019			Bond Future	1	116,900,000	0.00 Client	Sell
12:23:02	R186	On 02/05/2019			Bond Future	1	64,900,000	0.00 Member	Buy
12:23:02	R186	On 02/05/2019			Bond Future	1	116,900,000	0.00 Member	Buy
12:23:02	R186	On 02/05/2019			Bond Future	1	64,900,000	0.00 Client	Sell
12:23:02	R186	On 02/05/2019			Bond Future	1	116,900,000	0.00 Member	Sell
12:23:02	R186	On 02/05/2019			Bond Future	1	9,100,000	0.00 Member	Buy
12:23:02	R186	On 02/05/2019			Bond Future	1	9,100,000	0.00 Member	Sell
12:23:02	R186	On 02/05/2019			Bond Future	1	64,900,000	0.00 Member	Sell
12:23:02	R186	On 02/05/2019			Bond Future	1	2,900,000	0.00 Client	Sell
12:50:44	R186	On 02/05/2019			Bond Future	1	12,700,000	0.00 Client	Sell
12:50:44	R186	On 02/05/2019			Bond Future	1	12,700,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>92</b>	<b>3,982,200,000</b>	<b>0.00</b>	
16:02:46	R2044	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Sell
16:02:46	R2044	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
16:02:55	R2044	On 02/05/2019			Bond Future	1	5,000,000	0.00 Client	Sell
16:02:55	R2044	On 02/05/2019			Bond Future	1	5,000,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>103</b>	<b>4,028,600,000</b>	<b>0.00</b>	