



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 18/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:33:52	I2038	On 02/05/2019		Bond Future	1	16,400,000	0.00 Member	Sell
17:33:52	I2038	On 02/05/2019		Bond Future	1	16,400,000	0.00 Client	Buy
Total for I2038 Bond Future					2	32,800,000	0.00	
11:18:30	IGOV	On 02/05/2019		Index Future	1	20,000	0.00 Member	Buy
11:18:30	IGOV	On 02/05/2019		Index Future	1	10,000	0.00 Member	Sell
11:25:17	IGOV	On 02/05/2019		Index Future	1	10,000	0.00 Member	Sell
11:25:17	IGOV	On 02/05/2019		Index Future	1	10,000	0.00 Client	Sell
11:25:17	IGOV	On 02/05/2019		Index Future	1	10,000	0.00 Member	Buy
11:25:17	IGOV	On 02/05/2019		Index Future	1	10,000	0.00 Member	Buy
11:25:17	IGOV	On 02/05/2019		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					7	80,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:58:01	R186	On 02/05/2019			Bond Future	1	1,300,000	0.00 Client	Buy
12:58:01	R186	On 02/05/2019			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R186 Bond Future						2	2,600,000	0.00	
8:41:25	R2035	On 02/05/2019			Bond Future	1	15,200,000	0.00 Member	Buy
8:41:25	R2035	On 02/05/2019			Bond Future	1	4,800,000	0.00 Member	Sell
9:25:10	R2035	On 02/05/2019			Bond Future	1	86,200,000	0.00 Member	Buy
9:25:10	R2035	On 02/05/2019			Bond Future	1	47,000,000	0.00 Member	Sell
9:41:34	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Client	Sell
9:41:34	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Buy
9:41:34	R2035	On 02/05/2019			Bond Future	1	2,100,000	0.00 Member	Sell
9:41:34	R2035	On 02/05/2019			Bond Future	1	4,800,000	0.00 Client	Sell
9:41:34	R2035	On 02/05/2019			Bond Future	1	8,300,000	0.00 Member	Buy
9:41:34	R2035	On 02/05/2019			Bond Future	1	8,300,000	0.00 Member	Sell
9:41:34	R2035	On 02/05/2019			Bond Future	1	8,300,000	0.00 Client	Sell
9:41:34	R2035	On 02/05/2019			Bond Future	1	4,800,000	0.00 Member	Buy
10:18:34	R2035	On 02/05/2019			Bond Future	1	27,000,000	0.00 Member	Buy
10:18:34	R2035	On 02/05/2019			Bond Future	1	27,000,000	0.00 Member	Sell
10:18:34	R2035	On 02/05/2019			Bond Future	1	12,200,000	0.00 Member	Sell
10:18:34	R2035	On 02/05/2019			Bond Future	1	12,200,000	0.00 Member	Buy
10:18:34	R2035	On 02/05/2019			Bond Future	1	12,200,000	0.00 Client	Sell
10:18:34	R2035	On 02/05/2019			Bond Future	1	27,000,000	0.00 Client	Sell
10:18:35	R2035	On 02/05/2019			Bond Future	1	47,000,000	0.00 Client	Sell
10:18:35	R2035	On 02/05/2019			Bond Future	1	47,000,000	0.00 Member	Buy
Total for R2035 Bond Future						20	405,600,000	0.00	
10:07:36	R2037	On 02/05/2019			Bond Future	1	7,200,000	0.00 Member	Sell
10:07:36	R2037	On 02/05/2019			Bond Future	1	160,600,000	0.00 Member	Buy
10:51:09	R2037	On 02/05/2019			Bond Future	1	7,200,000	0.00 Member	Buy
10:51:09	R2037	On 02/05/2019			Bond Future	1	47,700,000	0.00 Client	Sell
10:51:09	R2037	On 02/05/2019			Bond Future	1	7,200,000	0.00 Client	Sell
10:51:09	R2037	On 02/05/2019			Bond Future	1	93,300,000	0.00 Member	Buy
10:51:09	R2037	On 02/05/2019			Bond Future	1	47,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:51:09	R2037	On 02/05/2019			Bond Future	1	93,300,000	0.00 Client	Sell
10:51:09	R2037	On 02/05/2019			Bond Future	1	12,400,000	0.00 Member	Buy
10:51:09	R2037	On 02/05/2019			Bond Future	1	12,400,000	0.00 Client	Sell
10:51:09	R2037	On 02/05/2019			Bond Future	1	12,400,000	0.00 Member	Sell
10:51:09	R2037	On 02/05/2019			Bond Future	1	93,300,000	0.00 Member	Sell
10:51:09	R2037	On 02/05/2019			Bond Future	1	47,700,000	0.00 Member	Sell
Total for R2037 Bond Future						13	642,400,000	0.00	
11:15:53	R2040	On 02/05/2019			Bond Future	1	29,200,000	0.00 Member	Buy
11:15:53	R2040	On 02/05/2019			Bond Future	1	3,300,000	0.00 Member	Sell
11:57:35	R2040	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Buy
11:57:35	R2040	On 02/05/2019			Bond Future	1	600,000	0.00 Member	Sell
11:57:35	R2040	On 02/05/2019			Bond Future	1	3,900,000	0.00 Member	Buy
11:57:35	R2040	On 02/05/2019			Bond Future	1	5,500,000	0.00 Member	Buy
11:57:35	R2040	On 02/05/2019			Bond Future	1	3,300,000	0.00 Member	Buy
11:57:35	R2040	On 02/05/2019			Bond Future	1	3,900,000	0.00 Member	Sell
11:57:35	R2040	On 02/05/2019			Bond Future	1	5,500,000	0.00 Member	Sell
11:57:35	R2040	On 02/05/2019			Bond Future	1	15,900,000	0.00 Member	Sell
11:57:35	R2040	On 02/05/2019			Bond Future	1	15,900,000	0.00 Member	Buy
11:57:35	R2040	On 02/05/2019			Bond Future	1	5,500,000	0.00 Client	Sell
11:57:35	R2040	On 02/05/2019			Bond Future	1	3,900,000	0.00 Client	Sell
11:57:35	R2040	On 02/05/2019			Bond Future	1	15,900,000	0.00 Client	Sell
11:57:35	R2040	On 02/05/2019			Bond Future	1	3,300,000	0.00 Client	Sell
11:57:35	R2040	On 02/05/2019			Bond Future	1	600,000	0.00 Client	Sell
Total for R2040 Bond Future						16	116,800,000	0.00	
17:16:50	R2044	On 02/05/2019			Bond Future	1	31,900,000	0.00 Member	Sell
17:16:50	R2044	On 02/05/2019			Bond Future	1	20,100,000	0.00 Member	Buy
17:22:09	R2044	On 02/05/2019			Bond Future	1	11,800,000	0.00 Member	Sell
17:22:09	R2044	On 02/05/2019			Bond Future	1	11,800,000	0.00 Member	Buy
17:22:09	R2044	On 02/05/2019			Bond Future	1	20,100,000	0.00 Member	Sell
17:22:09	R2044	On 02/05/2019			Bond Future	1	20,100,000	0.00 Client	Buy
17:22:09	R2044	On 02/05/2019			Bond Future	1	11,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2044 Bond Future						7	127,600,000	0.00	
9:42:17	R2048	On 02/05/2019			Bond Future	1	31,000,000	0.00 Member	Sell
9:42:17	R2048	On 02/05/2019			Bond Future	1	31,000,000	0.00 Member	Buy
9:45:19	R2048	On 02/05/2019			Bond Future	1	31,000,000	0.00 Member	Sell
9:45:19	R2048	On 02/05/2019			Bond Future	1	31,000,000	0.00 Client	Buy
17:16:50	R2048	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Sell
17:16:50	R2048	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
17:19:21	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
17:19:21	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
17:19:21	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
17:19:21	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
17:19:21	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Buy
17:19:21	R2048	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Buy
17:19:21	R2048	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Buy
17:19:21	R2048	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Sell
Total for R2048 Bond Future						14	131,200,000	0.00	
17:16:49	R214	On 02/05/2019			Bond Future	1	74,100,000	0.00 Member	Sell
17:16:49	R214	On 02/05/2019			Bond Future	1	11,700,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	3,300,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	4,100,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	35,900,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	3,300,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	5,200,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	4,100,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	400,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	400,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	35,900,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	4,200,000	0.00 Member	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	5,200,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	4,200,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	4,200,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	4,100,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	3,300,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	2,800,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	800,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	800,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	1,900,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	5,200,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	11,700,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	11,700,000	0.00 Client	Buy
17:38:38	R214	On 02/05/2019			Bond Future	1	35,900,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Sell
17:38:38	R214	On 02/05/2019			Bond Future	1	400,000	0.00 Member	Sell
Total for R214 Bond Future						43	296,400,000	0.00	
Grand Total for all Instruments						124	1,755,480,000	0.00	