



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 15/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:29:20	I2029	On 01/08/2019		Bond Future	1	4,800,000	0.00 Member	Buy
11:29:20	I2029	On 01/08/2019		Bond Future	1	4,800,000	0.00 Member	Sell
11:32:57	I2029	On 01/08/2019		Bond Future	1	4,800,000	0.00 Client	Sell
11:32:57	I2029	On 01/08/2019		Bond Future	1	4,800,000	0.00 Member	Buy
Total for I2029 Bond Future					4	19,200,000	0.00	
8:46:36	R186	On 01/08/2019		Bond Future	1	88,500,000	0.00 Client	Buy
8:46:36	R186	On 01/08/2019		Bond Future	1	88,500,000	0.00 Member	Sell
16:38:08	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Sell
16:38:08	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Buy
17:10:32	R186	On 01/08/2019		Bond Future	1	10,000,000	0.00 Member	Buy
17:10:32	R186	On 01/08/2019		Bond Future	1	10,000,000	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						6	217,000,000	0.00	
16:57:56	R2037	On 01/08/2019			Bond Future	1	62,700,000	0.00 Member	Buy
16:57:56	R2037	On 01/08/2019			Bond Future	1	62,700,000	0.00 Member	Sell
Total for R2037 Bond Future						2	125,400,000	0.00	
16:57:56	R2048	On 01/08/2019			Bond Future	1	2,800,000	0.00 Member	Buy
16:57:56	R2048	On 01/08/2019			Bond Future	1	2,800,000	0.00 Member	Sell
Total for R2048 Bond Future						2	5,600,000	0.00	
Grand Total for all Instruments						14	367,200,000	0.00	