



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 11/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:21:49	R202	On 01/08/2019		Bond Future	1	1,000,000	0.00 Member	Sell
17:21:49	R202	On 01/08/2019		Bond Future	1	1,000,000	0.00 Client	Buy
Total for R202 Bond Future					2	2,000,000	0.00	
9:40:13	R2030	On 01/08/2019		Bond Future	1	16,300,000	0.00 Member	Buy
9:40:13	R2030	On 01/08/2019		Bond Future	1	31,200,000	0.00 Member	Sell
10:22:33	R2030	On 01/08/2019		Bond Future	1	10,800,000	0.00 Member	Buy
10:22:33	R2030	On 01/08/2019		Bond Future	1	20,800,000	0.00 Member	Sell
10:58:02	R2030	On 01/08/2019		Bond Future	1	4,500,000	0.00 Member	Buy
10:58:02	R2030	On 01/08/2019		Bond Future	1	7,000,000	0.00 Member	Buy
10:58:02	R2030	On 01/08/2019		Bond Future	1	1,500,000	0.00 Member	Buy
10:58:02	R2030	On 01/08/2019		Bond Future	1	1,900,000	0.00 Member	Sell
10:58:02	R2030	On 01/08/2019		Bond Future	1	1,900,000	0.00 Member	Buy
10:58:02	R2030	On 01/08/2019		Bond Future	1	1,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:58:02	R2030	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
10:58:02	R2030	On 01/08/2019			Bond Future	1	7,000,000	0.00 Member	Sell
10:58:02	R2030	On 01/08/2019			Bond Future	1	7,000,000	0.00 Client	Buy
10:58:02	R2030	On 01/08/2019			Bond Future	1	4,500,000	0.00 Client	Buy
10:58:02	R2030	On 01/08/2019			Bond Future	1	4,500,000	0.00 Member	Sell
10:58:02	R2030	On 01/08/2019			Bond Future	1	1,900,000	0.00 Client	Buy
10:58:03	R2030	On 01/08/2019			Bond Future	1	16,300,000	0.00 Member	Sell
10:58:03	R2030	On 01/08/2019			Bond Future	1	16,300,000	0.00 Client	Buy
11:03:12	R2030	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Sell
11:03:12	R2030	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
11:03:12	R2030	On 01/08/2019			Bond Future	1	4,700,000	0.00 Member	Sell
11:03:12	R2030	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Sell
11:03:12	R2030	On 01/08/2019			Bond Future	1	3,000,000	0.00 Client	Buy
11:03:12	R2030	On 01/08/2019			Bond Future	1	10,800,000	0.00 Member	Sell
11:03:12	R2030	On 01/08/2019			Bond Future	1	1,300,000	0.00 Member	Buy
11:03:12	R2030	On 01/08/2019			Bond Future	1	4,700,000	0.00 Member	Buy
11:03:12	R2030	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
11:03:12	R2030	On 01/08/2019			Bond Future	1	4,700,000	0.00 Client	Buy
11:03:12	R2030	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
11:03:12	R2030	On 01/08/2019			Bond Future	1	10,800,000	0.00 Client	Buy
11:03:12	R2030	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Buy
11:03:12	R2030	On 01/08/2019			Bond Future	1	1,300,000	0.00 Client	Buy
11:15:40	R2030	On 01/08/2019			Bond Future	1	225,900,000	0.00 Member	Sell
11:15:40	R2030	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	81,300,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	14,800,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	13,200,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	16,300,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	15,000,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	40,700,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	21,200,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	40,700,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	21,200,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	16,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	13,200,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,900,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	13,200,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	7,000,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	21,200,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	16,300,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	15,000,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	81,300,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	3,800,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	14,800,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,800,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,800,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	40,700,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	5,500,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	7,000,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	15,000,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	81,300,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,800,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	14,800,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	7,000,000	0.00 Member	Sell
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
11:29:50	R2030	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
12:13:05	R2030	On 01/08/2019			Bond Future	1	300,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:13:05	R2030	On 01/08/2019			Bond Future	1	300,000,000	0.00 Member	Buy
Total for R2030 Bond Future						83	1,711,600,000	0.00	
9:33:38	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
9:33:38	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
9:50:29	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
9:50:29	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	4,000,000	0.00	
9:29:52	R209	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Buy
9:29:52	R209	On 01/08/2019			Bond Future	1	158,100,000	0.00 Member	Sell
9:39:28	R209	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	11,600,000	0.00 Member	Sell
9:39:28	R209	On 01/08/2019			Bond Future	1	11,600,000	0.00 Member	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	11,600,000	0.00 Client	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
9:39:28	R209	On 01/08/2019			Bond Future	1	31,700,000	0.00 Client	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	10,100,000	0.00 Member	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	31,700,000	0.00 Member	Sell
9:39:28	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
9:39:28	R209	On 01/08/2019			Bond Future	1	10,100,000	0.00 Client	Buy
9:39:28	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
9:39:28	R209	On 01/08/2019			Bond Future	1	10,100,000	0.00 Member	Sell
9:39:28	R209	On 01/08/2019			Bond Future	1	31,700,000	0.00 Member	Buy
9:39:29	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Sell
9:39:29	R209	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Sell
9:39:29	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Client	Buy
9:39:29	R209	On 01/08/2019			Bond Future	1	8,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:39:29	R209	On 01/08/2019			Bond Future	1	10,100,000	0.00 Member	Sell
9:39:29	R209	On 01/08/2019			Bond Future	1	10,100,000	0.00 Member	Buy
9:39:29	R209	On 01/08/2019			Bond Future	1	8,600,000	0.00 Member	Sell
9:39:29	R209	On 01/08/2019			Bond Future	1	10,100,000	0.00 Client	Buy
9:39:29	R209	On 01/08/2019			Bond Future	1	66,300,000	0.00 Client	Buy
9:39:29	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Buy
9:39:29	R209	On 01/08/2019			Bond Future	1	8,600,000	0.00 Member	Buy
9:39:29	R209	On 01/08/2019			Bond Future	1	66,300,000	0.00 Member	Sell
9:39:29	R209	On 01/08/2019			Bond Future	1	66,300,000	0.00 Member	Buy
9:39:29	R209	On 01/08/2019			Bond Future	1	7,300,000	0.00 Client	Buy
17:08:51	R209	On 01/08/2019			Bond Future	1	7,000,000	0.00 Member	Sell
17:08:51	R209	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Buy
17:32:14	R209	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Sell
17:32:14	R209	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Buy
17:32:14	R209	On 01/08/2019			Bond Future	1	900,000	0.00 Client	Buy
17:32:14	R209	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Buy
17:32:14	R209	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Sell
17:32:14	R209	On 01/08/2019			Bond Future	1	900,000	0.00 Client	Buy
17:32:15	R209	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Sell
17:32:15	R209	On 01/08/2019			Bond Future	1	3,300,000	0.00 Client	Buy
17:32:15	R209	On 01/08/2019			Bond Future	1	1,900,000	0.00 Client	Buy
17:32:15	R209	On 01/08/2019			Bond Future	1	3,300,000	0.00 Member	Buy
17:32:15	R209	On 01/08/2019			Bond Future	1	3,300,000	0.00 Member	Sell
Total for R209 Bond Future						47	660,400,000	0.00	
Grand Total for all Instruments						136	2,378,000,000	0.00	