



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 13/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:52:46	R186	On 01/08/2019		Bond Future	1	12,700,000	0.00 Client	Buy
10:52:46	R186	On 01/08/2019		Bond Future	1	12,700,000	0.00 Member	Sell
13:09:03	R186	On 07/11/2019		Bond Future	1	50,000,000	0.00 Member	Sell
13:09:03	R186	On 07/11/2019		Bond Future	1	50,000,000	0.00 Member	Buy
13:59:55	R186	On 07/11/2019		Bond Future	1	50,000,000	0.00 Client	Sell
13:59:55	R186	On 07/11/2019		Bond Future	1	50,000,000	0.00 Member	Buy
17:10:03	R186	On 07/11/2019		Bond Future	1	21,600,000	0.00 Client	Sell
17:10:03	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Member	Buy
17:16:48	R186	On 07/11/2019		Bond Future	1	11,600,000	0.00 Member	Sell
17:16:48	R186	On 07/11/2019		Bond Future	1	11,600,000	0.00 Member	Buy
17:16:48	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Client	Buy
17:16:48	R186	On 07/11/2019		Bond Future	1	11,600,000	0.00 Client	Buy
17:16:48	R186	On 07/11/2019		Bond Future	1	10,000,000	0.00 Member	Sell
17:42:30	R186	On 07/11/2019		Bond Future	1	90,000,000	0.00 Member	Buy
17:42:30	R186	On 07/11/2019		Bond Future	1	194,400,000	0.00 Client	Sell
17:46:49	R186	On 07/11/2019		Bond Future	1	90,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:46:49	R186	On 07/11/2019			Bond Future	1	104,400,000	0.00 Member	Sell
17:46:49	R186	On 07/11/2019			Bond Future	1	104,400,000	0.00 Member	Buy
17:46:49	R186	On 07/11/2019			Bond Future	1	90,000,000	0.00 Member	Sell
17:46:49	R186	On 07/11/2019			Bond Future	1	104,400,000	0.00 Client	Buy
Total for R186 Bond Future						20	1,089,400,000	0.00	
16:07:01	R2023	On 01/08/2019			Bond Future	1	13,300,000	0.00 Member	Sell
16:07:01	R2023	On 01/08/2019			Bond Future	1	13,300,000	0.00 Member	Buy
16:24:22	R2023	On 01/08/2019			Bond Future	1	13,300,000	0.00 Member	Sell
16:24:22	R2023	On 01/08/2019			Bond Future	1	13,300,000	0.00 Client	Buy
Total for R2023 Bond Future						4	53,200,000	0.00	
17:10:03	R2030	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
17:10:03	R2030	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Sell
17:47:17	R2030	On 07/11/2019			Bond Future	1	18,000,000	0.00 Client	Buy
17:47:17	R2030	On 07/11/2019			Bond Future	1	18,000,000	0.00 Client	Sell
Total for R2030 Bond Future						4	40,000,000	0.00	
14:56:09	R207	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
14:56:09	R207	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Buy
Total for R207 Bond Future						2	600,000	0.00	
14:56:09	R209	On 01/08/2019			Bond Future	1	900,000	0.00 Member	Sell
14:56:09	R209	On 01/08/2019			Bond Future	1	900,000	0.00 Client	Buy
Total for R209 Bond Future						2	1,800,000	0.00	
17:10:03	R213	On 07/11/2019			Bond Future	1	30,800,000	0.00 Client	Sell
17:10:03	R213	On 07/11/2019			Bond Future	1	19,000,000	0.00 Member	Buy
17:17:28	R213	On 07/11/2019			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
17:17:28	R213	On 07/11/2019		Bond Future	1	19,000,000	0.00 Client	Buy
17:17:28	R213	On 07/11/2019		Bond Future	1	11,800,000	0.00 Member	Sell
17:17:28	R213	On 07/11/2019		Bond Future	1	19,000,000	0.00 Member	Sell
17:17:28	R213	On 07/11/2019		Bond Future	1	11,800,000	0.00 Member	Buy
17:47:17	R213	On 07/11/2019		Bond Future	1	277,200,000	0.00 Client	Sell
17:47:17	R213	On 07/11/2019		Bond Future	1	171,000,000	0.00 Member	Buy
17:49:51	R213	On 07/11/2019		Bond Future	1	106,200,000	0.00 Member	Buy
17:49:51	R213	On 07/11/2019		Bond Future	1	171,000,000	0.00 Member	Sell
17:49:51	R213	On 07/11/2019		Bond Future	1	106,200,000	0.00 Client	Buy
17:49:51	R213	On 07/11/2019		Bond Future	1	106,200,000	0.00 Member	Sell
17:49:51	R213	On 07/11/2019		Bond Future	1	171,000,000	0.00 Client	Buy
Total for R213 Bond Future					14	1,232,000,000	0.00	
Grand Total for all Instruments					46	2,417,000,000	0.00	