



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 26/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:45:05	I2025	On 01/08/2019		Bond Future	1	6,400,000	0.00 Client	Buy
11:45:05	I2025	On 01/08/2019		Bond Future	1	6,400,000	0.00 Client	Sell
Total for I2025 Bond Future					2	12,800,000	0.00	
11:47:40	I2029	On 01/08/2019		Bond Future	1	5,100,000	0.00 Client	Sell
11:47:40	I2029	On 01/08/2019		Bond Future	1	5,100,000	0.00 Client	Buy
Total for I2029 Bond Future					2	10,200,000	0.00	
14:02:47	I2038	On 01/08/2019		Bond Future	1	5,200,000	0.00 Member	Sell
14:02:47	I2038	On 01/08/2019		Bond Future	1	5,200,000	0.00 Client	Buy
Total for I2038 Bond Future					2	10,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:38:21	I2046	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:38:21	I2046	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:42:06	I2046	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:42:06	I2046	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Sell
Total for I2046 Bond Future						4	8,000,000	0.00	
11:38:21	I2050	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Buy
11:38:21	I2050	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Sell
11:43:08	I2050	On 01/08/2019			Bond Future	1	1,100,000	0.00 Client	Sell
11:43:08	I2050	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Buy
11:43:08	I2050	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Sell
11:43:08	I2050	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Buy
11:43:08	I2050	On 01/08/2019			Bond Future	1	1,900,000	0.00 Client	Sell
14:02:47	I2050	On 01/08/2019			Bond Future	1	10,400,000	0.00 Member	Sell
14:02:47	I2050	On 01/08/2019			Bond Future	1	10,400,000	0.00 Client	Buy
Total for I2050 Bond Future						9	32,800,000	0.00	
11:54:15	R186	On 01/08/2019			Bond Future	1	10,000,000	0.00 Member	Sell
11:54:15	R186	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Buy
11:55:58	R186	On 01/08/2019			Bond Future	1	57,400,000	0.00 Client	Sell
11:55:58	R186	On 01/08/2019			Bond Future	1	57,400,000	0.00 Client	Buy
11:58:20	R186	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Buy
11:58:20	R186	On 01/08/2019			Bond Future	1	5,000,000	0.00 Client	Buy
11:58:20	R186	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Sell
11:58:20	R186	On 01/08/2019			Bond Future	1	5,000,000	0.00 Client	Buy
11:58:20	R186	On 01/08/2019			Bond Future	1	5,000,000	0.00 Member	Sell
13:06:58	R186	On 07/11/2019	8.20	Put	Bond Future	1	750,000,000	0.00 Member	Buy
13:06:58	R186	On 07/11/2019	8.20	Put	Bond Future	1	750,000,000	0.00 Member	Sell
14:05:50	R186	On 07/11/2019	8.20	Put	Bond Future	1	750,000,000	0.00 Member	Sell
14:05:50	R186	On 07/11/2019	8.20	Put	Bond Future	1	549,800,000	0.00 Member	Buy
14:15:39	R186	On 07/11/2019	8.20	Put	Bond Future	1	78,000,000	0.00 Member	Buy
14:15:39	R186	On 07/11/2019	8.20	Put	Bond Future	1	78,000,000	0.00 Client	Buy
14:15:39	R186	On 07/11/2019	8.20	Put	Bond Future	1	78,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	40,400,000	0.00 Client	Buy
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	40,400,000	0.00 Member	Sell
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	28,500,000	0.00 Member	Sell
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	28,500,000	0.00 Client	Buy
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	16,500,000	0.00 Client	Buy
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	549,800,000	0.00 Client	Buy
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	36,800,000	0.00 Client	Buy
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	16,500,000	0.00 Member	Sell
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	36,800,000	0.00 Member	Sell
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	40,400,000	0.00 Member	Buy
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	549,800,000	0.00 Member	Sell
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	36,800,000	0.00 Member	Buy
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	28,500,000	0.00 Member	Buy
14:15:40	R186	On 07/11/2019	8.20	Put	Bond Future	1	16,500,000	0.00 Member	Buy
15:01:26	R186	On 01/08/2019			Bond Future	1	100,000,000	0.00 Member	Buy
15:01:26	R186	On 01/08/2019			Bond Future	1	100,000,000	0.00 Member	Sell
16:53:23	R186	On 07/11/2019			Bond Future	1	380,000,000	0.00 Member	Buy
16:53:23	R186	On 07/11/2019			Bond Future	1	380,000,000	0.00 Member	Sell
17:00:17	R186	On 07/11/2019			Bond Future	1	380,000,000	0.00 Member	Sell
17:00:17	R186	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	38,000,000	0.00 Member	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	19,000,000	0.00 Member	Sell
17:21:20	R186	On 07/11/2019			Bond Future	1	19,000,000	0.00 Client	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	277,400,000	0.00 Client	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	7,600,000	0.00 Client	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	19,000,000	0.00 Client	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	19,000,000	0.00 Member	Sell
17:21:20	R186	On 07/11/2019			Bond Future	1	19,000,000	0.00 Member	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	38,000,000	0.00 Client	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	277,400,000	0.00 Member	Sell
17:21:20	R186	On 07/11/2019			Bond Future	1	7,600,000	0.00 Member	Sell
17:21:20	R186	On 07/11/2019			Bond Future	1	15,200,000	0.00 Member	Sell
17:21:20	R186	On 07/11/2019			Bond Future	1	19,000,000	0.00 Member	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	15,200,000	0.00 Member	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	7,600,000	0.00 Member	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	38,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:21:20	R186	On 07/11/2019			Bond Future	1	15,200,000	0.00 Client	Buy
17:21:20	R186	On 07/11/2019			Bond Future	1	277,400,000	0.00 Member	Buy
17:36:38	R186	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Buy
17:36:38	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Buy
17:36:38	R186	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Sell
17:36:38	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Sell
17:45:51	R186	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Sell
17:45:51	R186	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Sell
17:45:51	R186	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Buy
17:45:51	R186	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Buy
17:45:51	R186	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
17:45:51	R186	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Sell
17:45:51	R186	On 07/11/2019			Bond Future	1	1,500,000	0.00 Client	Buy
17:45:51	R186	On 07/11/2019			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R186 Bond Future						66	7,137,200,000	0.00	
10:35:10	R202	On 01/08/2019			Bond Future	1	6,800,000	0.00 Member	Buy
10:35:10	R202	On 01/08/2019			Bond Future	1	6,800,000	0.00 Member	Sell
10:38:17	R202	On 01/08/2019			Bond Future	1	6,800,000	0.00 Member	Buy
10:38:17	R202	On 01/08/2019			Bond Future	1	6,800,000	0.00 Client	Sell
14:02:47	R202	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell
14:02:47	R202	On 01/08/2019			Bond Future	1	400,000	0.00 Client	Buy
Total for R202 Bond Future						6	28,000,000	0.00	
11:39:26	R2023	On 01/08/2019			Bond Future	1	36,300,000	0.00 Client	Buy
11:39:26	R2023	On 01/08/2019			Bond Future	1	36,300,000	0.00 Client	Sell
Total for R2023 Bond Future						2	72,600,000	0.00	
11:49:32	R2030	On 01/08/2019			Bond Future	1	11,000,000	0.00 Client	Sell
11:49:32	R2030	On 01/08/2019			Bond Future	1	11,000,000	0.00 Client	Buy
15:01:26	R2030	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Buy
15:01:26	R2030	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	122,000,000	0.00	
16:27:49	R2035	On 01/08/2019			Bond Future	1	33,000,000	0.00 Member	Sell
16:27:49	R2035	On 01/08/2019			Bond Future	1	33,000,000	0.00 Member	Buy
16:44:35	R2035	On 01/08/2019			Bond Future	1	33,000,000	0.00 Member	Sell
16:44:35	R2035	On 01/08/2019			Bond Future	1	33,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	132,000,000	0.00	
10:24:05	R2040	On 01/08/2019			Bond Future	1	23,700,000	0.00 Member	Buy
10:24:05	R2040	On 01/08/2019			Bond Future	1	23,700,000	0.00 Member	Sell
13:35:22	R2040	On 01/08/2019			Bond Future	1	23,700,000	0.00 Client	Buy
13:35:22	R2040	On 01/08/2019			Bond Future	1	23,700,000	0.00 Member	Sell
Total for R2040 Bond Future						4	94,800,000	0.00	
11:51:43	R2044	On 01/08/2019			Bond Future	1	5,600,000	0.00 Client	Sell
11:51:43	R2044	On 01/08/2019			Bond Future	1	5,600,000	0.00 Client	Buy
Total for R2044 Bond Future						2	11,200,000	0.00	
11:53:46	R2048	On 01/08/2019			Bond Future	1	14,100,000	0.00 Client	Buy
11:53:46	R2048	On 01/08/2019			Bond Future	1	14,100,000	0.00 Client	Sell
Total for R2048 Bond Future						2	28,200,000	0.00	
12:08:08	R208	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Sell
12:08:08	R208	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Buy
Total for R208 Bond Future						2	400,000	0.00	
14:41:45	R209	On 01/08/2019			Bond Future	1	18,000,000	0.00 Member	Sell
14:41:45	R209	On 01/08/2019			Bond Future	1	13,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:51:28	R209	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Buy
14:51:28	R209	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
14:51:28	R209	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Buy
14:51:28	R209	On 01/08/2019			Bond Future	1	800,000	0.00 Member	Buy
14:51:28	R209	On 01/08/2019			Bond Future	1	13,800,000	0.00 Member	Sell
14:51:28	R209	On 01/08/2019			Bond Future	1	1,900,000	0.00 Client	Buy
14:51:28	R209	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Sell
14:51:28	R209	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
14:51:28	R209	On 01/08/2019			Bond Future	1	800,000	0.00 Member	Sell
14:51:28	R209	On 01/08/2019			Bond Future	1	800,000	0.00 Client	Buy
14:51:28	R209	On 01/08/2019			Bond Future	1	13,800,000	0.00 Client	Buy
Total for R209 Bond Future						13	72,000,000	0.00	
12:12:51	R210	On 01/08/2019			Bond Future	1	3,100,000	0.00 Client	Buy
12:12:51	R210	On 01/08/2019			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R210 Bond Future						2	6,200,000	0.00	
13:20:58	R213	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
13:20:58	R213	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R213 Bond Future						2	4,000,000	0.00	
12:15:57	R214	On 01/08/2019			Bond Future	1	6,600,000	0.00 Client	Sell
12:15:57	R214	On 01/08/2019			Bond Future	1	6,600,000	0.00 Client	Buy
14:41:45	R214	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Sell
14:41:45	R214	On 01/08/2019			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R214 Bond Future						4	17,800,000	0.00	
Grand Total for all Instruments						132	7,800,600,000	0.00	