



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 03/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:34:36	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Buy
17:34:36	R186	On 07/02/2019		Bond Future	1	800,000	0.00 Member	Sell
17:41:39	R186	On 07/02/2019		Bond Future	1	600,000	0.00 Member	Sell
17:41:39	R186	On 07/02/2019		Bond Future	1	2,100,000	0.00 Member	Buy
17:41:39	R186	On 07/02/2019		Bond Future	1	2,100,000	0.00 Member	Sell
17:41:39	R186	On 07/02/2019		Bond Future	1	800,000	0.00 Client	Sell
17:41:39	R186	On 07/02/2019		Bond Future	1	600,000	0.00 Client	Sell
17:41:39	R186	On 07/02/2019		Bond Future	1	2,100,000	0.00 Client	Sell
17:41:39	R186	On 07/02/2019		Bond Future	1	600,000	0.00 Member	Buy
17:41:39	R186	On 07/02/2019		Bond Future	1	800,000	0.00 Member	Buy
Total for R186 Bond Future					10	14,000,000	0.00	
11:36:52	R2032	On 07/02/2019		Bond Future	1	100,000,000	0.00 Client	Sell
11:36:52	R2032	On 07/02/2019		Bond Future	1	100,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						2	200,000,000	0.00	
11:36:52	R2048	On 07/02/2019			Bond Future	1	33,400,000	0.00 Member	Buy
11:36:52	R2048	On 07/02/2019			Bond Future	1	21,700,000	0.00 Member	Sell
11:40:36	R2048	On 07/02/2019			Bond Future	1	11,700,000	0.00 Client	Sell
11:40:36	R2048	On 07/02/2019			Bond Future	1	11,700,000	0.00 Member	Sell
11:40:36	R2048	On 07/02/2019			Bond Future	1	11,700,000	0.00 Member	Buy
11:40:37	R2048	On 07/02/2019			Bond Future	1	21,700,000	0.00 Client	Sell
11:40:37	R2048	On 07/02/2019			Bond Future	1	21,700,000	0.00 Member	Buy
Total for R2048 Bond Future						7	133,600,000	0.00	
17:08:20	R209	On 07/02/2019			Bond Future	1	11,800,000	0.00 Member	Buy
17:08:20	R209	On 07/02/2019			Bond Future	1	9,300,000	0.00 Member	Sell
17:11:09	R209	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Sell
17:11:09	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:11:09	R209	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
17:11:09	R209	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
17:11:09	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:11:09	R209	On 07/02/2019			Bond Future	1	700,000	0.00 Client	Sell
17:11:09	R209	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Sell
17:11:09	R209	On 07/02/2019			Bond Future	1	700,000	0.00 Member	Buy
17:11:09	R209	On 07/02/2019			Bond Future	1	9,300,000	0.00 Client	Sell
17:11:09	R209	On 07/02/2019			Bond Future	1	9,300,000	0.00 Member	Buy
17:11:09	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R209 Bond Future						13	47,200,000	0.00	
Grand Total for all Instruments						32	394,800,000	0.00	