



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/03/2019

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:21:42	ALBI	On 01/08/2019			Index Future	1	60,000	0.00 Member	Sell
17:21:42	ALBI	On 01/08/2019			Index Future	1	20,000	0.00 Member	Buy
17:29:22	ALBI	On 01/08/2019			Index Future	1	40,000	0.00 Member	Buy
17:29:22	ALBI	On 01/08/2019			Index Future	1	20,000	0.00 Client	Buy
17:29:22	ALBI	On 01/08/2019			Index Future	1	40,000	0.00 Member	Sell
17:29:22	ALBI	On 01/08/2019			Index Future	1	40,000	0.00 Client	Buy
17:29:22	ALBI	On 01/08/2019			Index Future	1	20,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>						<b>7</b>	<b>240,000</b>	<b>0.00</b>	
13:20:41	R186	On 01/08/2019	8.70	Call	Bond Future	1	900,000	0.00 Member	Buy
13:20:41	R186	On 01/08/2019	9.22	Put	Bond Future	1	900,000	0.00 Member	Sell
13:20:41	R186	On 01/08/2019	8.38	Call	Bond Future	1	900,000	0.00 Member	Sell
13:20:41	R186	On 01/08/2019	9.22	Put	Bond Future	1	231,200,000	0.00 Member	Buy
13:20:41	R186	On 01/08/2019	8.70	Call	Bond Future	1	231,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:20:41	R186	On 01/08/2019	8.38	Call	Bond Future	1	231,200,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	12,800,000	0.00 Member	Sell
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	5,000,000	0.00 Member	Sell
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	5,000,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	4,100,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	46,100,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	21,800,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	15,600,000	0.00 Member	Sell
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	15,600,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	4,100,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	1,500,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	900,000	0.00 Member	Sell
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	12,800,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	5,000,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	4,500,000	0.00 Member	Sell
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	118,900,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	118,900,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	15,600,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	4,500,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	4,500,000	0.00 Member	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	46,100,000	0.00 Member	Sell
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	900,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	46,100,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	4,100,000	0.00 Member	Sell
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	12,800,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	21,800,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	118,900,000	0.00 Member	Sell
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	1,500,000	0.00 Client	Buy
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	1,500,000	0.00 Member	Sell
15:14:45	R186	On 01/08/2019	8.70	Call	Bond Future	1	21,800,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	118,900,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	5,000,000	0.00 Client	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	12,800,000	0.00 Client	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	5,000,000	0.00 Member	Buy
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	21,800,000	0.00 Member	Buy
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	1,500,000	0.00 Client	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	1,500,000	0.00 Member	Buy
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	118,900,000	0.00 Client	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	46,100,000	0.00 Member	Buy
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	4,100,000	0.00 Member	Buy
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	900,000	0.00 Client	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	21,800,000	0.00 Client	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	15,600,000	0.00 Member	Buy
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	4,100,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	1,500,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	4,500,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	12,800,000	0.00 Member	Buy
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	12,800,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	5,000,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	4,500,000	0.00 Member	Buy
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	46,100,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	21,800,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	15,600,000	0.00 Member	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	15,600,000	0.00 Client	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	46,100,000	0.00 Client	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	4,500,000	0.00 Client	Sell
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	118,900,000	0.00 Member	Buy
15:17:52	R186	On 01/08/2019	9.22	Put	Bond Future	1	4,100,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	900,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	1,500,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	118,900,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	118,900,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	46,100,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	4,100,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	5,000,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	15,600,000	0.00 Member	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	21,800,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	21,800,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	15,600,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	1,500,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	15,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	900,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	46,100,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	5,000,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	12,800,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	12,800,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	12,800,000	0.00 Member	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	5,000,000	0.00 Member	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	4,500,000	0.00 Member	Buy
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	46,100,000	0.00 Member	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	21,800,000	0.00 Member	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	118,900,000	0.00 Member	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	4,500,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	4,100,000	0.00 Client	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	1,500,000	0.00 Member	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	4,500,000	0.00 Member	Sell
15:19:21	R186	On 01/08/2019	8.38	Call	Bond Future	1	4,100,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>93</b>	<b>2,774,400,000</b>	<b>0.00</b>	
10:59:48	R2023	On 02/05/2019			Bond Future	1	10,300,000	0.00 Member	Sell
10:59:48	R2023	On 02/05/2019			Bond Future	1	10,300,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>20,600,000</b>	<b>0.00</b>	
10:59:48	R2030	On 02/05/2019			Bond Future	1	35,000,000	0.00 Member	Sell
10:59:48	R2030	On 02/05/2019			Bond Future	1	35,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>70,000,000</b>	<b>0.00</b>	
10:59:48	R2032	On 02/05/2019			Bond Future	1	8,300,000	0.00 Member	Sell
10:59:48	R2032	On 02/05/2019			Bond Future	1	8,300,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>16,600,000</b>	<b>0.00</b>	
9:22:30	R2035	On 02/05/2019			Bond Future	1	125,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:22:30	R2035	On 02/05/2019			Bond Future	1	125,000,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>250,000,000</b>	<b>0.00</b>	
10:59:48	R2044	On 02/05/2019			Bond Future	1	17,300,000	0.00 Member	Sell
10:59:48	R2044	On 02/05/2019			Bond Future	1	5,400,000	0.00 Member	Buy
11:21:56	R2044	On 02/05/2019			Bond Future	1	7,700,000	0.00 Member	Sell
11:21:56	R2044	On 02/05/2019			Bond Future	1	7,700,000	0.00 Member	Buy
11:21:56	R2044	On 02/05/2019			Bond Future	1	4,200,000	0.00 Member	Buy
11:21:56	R2044	On 02/05/2019			Bond Future	1	4,200,000	0.00 Client	Buy
11:21:56	R2044	On 02/05/2019			Bond Future	1	7,700,000	0.00 Client	Buy
11:21:56	R2044	On 02/05/2019			Bond Future	1	5,400,000	0.00 Member	Sell
11:21:56	R2044	On 02/05/2019			Bond Future	1	5,400,000	0.00 Client	Buy
11:21:56	R2044	On 02/05/2019			Bond Future	1	4,200,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>10</b>	<b>69,200,000</b>	<b>0.00</b>	
9:33:15	R2048	On 02/05/2019			Bond Future	1	50,000,000	0.00 Member	Sell
9:33:15	R2048	On 02/05/2019			Bond Future	1	50,000,000	0.00 Member	Buy
11:09:40	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
11:09:40	R2048	On 02/05/2019			Bond Future	1	5,600,000	0.00 Member	Sell
11:18:03	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
11:18:03	R2048	On 02/05/2019			Bond Future	1	2,600,000	0.00 Client	Buy
11:18:03	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Buy
11:18:03	R2048	On 02/05/2019			Bond Future	1	2,600,000	0.00 Member	Buy
11:18:03	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
11:18:03	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
11:18:03	R2048	On 02/05/2019			Bond Future	1	2,600,000	0.00 Member	Sell
11:18:03	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
11:18:03	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
11:18:03	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Buy
11:18:03	R2048	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Buy
17:29:56	R2048	On 02/05/2019			Bond Future	1	50,000,000	0.00 Client	Sell
17:29:56	R2048	On 02/05/2019			Bond Future	1	50,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>17</b>	<b>222,400,000</b>	<b>0.00</b>	
12:30:35	R207	On 02/05/2019			Bond Future	1	17,000,000	0.00 Member	Buy
12:30:35	R207	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
12:39:27	R207	On 02/05/2019			Bond Future	1	9,000,000	0.00 Member	Buy
12:39:27	R207	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Sell
12:39:27	R207	On 02/05/2019			Bond Future	1	9,000,000	0.00 Member	Sell
12:39:27	R207	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
12:39:27	R207	On 02/05/2019			Bond Future	1	9,000,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>7</b>	<b>68,000,000</b>	<b>0.00</b>	
12:30:35	R209	On 02/05/2019			Bond Future	1	17,000,000	0.00 Member	Sell
12:30:35	R209	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
12:40:14	R209	On 02/05/2019			Bond Future	1	9,000,000	0.00 Member	Sell
12:40:14	R209	On 02/05/2019			Bond Future	1	9,000,000	0.00 Member	Buy
12:40:14	R209	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Buy
12:40:14	R209	On 02/05/2019			Bond Future	1	9,000,000	0.00 Client	Buy
12:40:14	R209	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>68,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>149</b>	<b>3,559,440,000</b>	<b>0.00</b>	