



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 14/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:26:25	ALBI	On 01/08/2019		Index Future	1	20,000	0.00 Member	Sell
12:26:25	ALBI	On 01/08/2019		Index Future	1	20,000	0.00 Member	Buy
12:54:40	ALBI	On 01/08/2019		Index Future	1	20,000	0.00 Client	Buy
12:54:40	ALBI	On 01/08/2019		Index Future	1	20,000	0.00 Member	Sell
Total for ALBI Index Future					4	80,000	0.00	
16:46:56	I2038	On 01/08/2019		Bond Future	1	3,400,000	0.00 Member	Sell
16:46:56	I2038	On 01/08/2019		Bond Future	1	3,400,000	0.00 Client	Buy
Total for I2038 Bond Future					2	6,800,000	0.00	
16:46:56	I2050	On 01/08/2019		Bond Future	1	4,100,000	0.00 Member	Sell
16:46:56	I2050	On 01/08/2019		Bond Future	1	4,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2050 Bond Future						2	8,200,000	0.00	
11:46:13	R186	On 01/08/2019			Bond Future	1	200,000,000	0.00 Member	Sell
11:46:13	R186	On 01/08/2019			Bond Future	1	200,000,000	0.00 Member	Buy
12:29:01	R186	On 01/08/2019			Bond Future	1	35,400,000	0.00 Member	Buy
12:29:01	R186	On 01/08/2019			Bond Future	1	38,300,000	0.00 Member	Sell
13:24:26	R186	On 01/08/2019			Bond Future	1	35,400,000	0.00 Member	Sell
13:24:26	R186	On 01/08/2019			Bond Future	1	2,900,000	0.00 Member	Sell
13:24:26	R186	On 01/08/2019			Bond Future	1	35,400,000	0.00 Client	Buy
13:24:26	R186	On 01/08/2019			Bond Future	1	2,900,000	0.00 Member	Buy
13:24:26	R186	On 01/08/2019			Bond Future	1	2,900,000	0.00 Client	Buy
16:11:44	R186	On 01/08/2019			Bond Future	1	200,000,000	0.00 Client	Buy
16:11:44	R186	On 01/08/2019			Bond Future	1	200,000,000	0.00 Member	Sell
16:40:51	R186	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Buy
16:40:51	R186	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Sell
16:45:44	R186	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Buy
16:45:44	R186	On 01/08/2019			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R186 Bond Future						15	1,153,200,000	0.00	
10:00:31	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
10:00:31	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
10:34:07	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
10:34:07	R2030	On 01/08/2019			Bond Future	1	4,100,000	0.00 Member	Sell
10:53:02	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
10:53:02	R2030	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy
10:53:02	R2030	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
10:53:02	R2030	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
10:53:02	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
16:10:37	R2030	On 01/08/2019			Bond Future	1	392,100,000	0.00 Member	Sell
16:10:37	R2030	On 01/08/2019			Bond Future	1	230,700,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	70,400,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	7,600,000	0.00 Member	Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	41,400,000	0.00 Member	Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	9,000,000	0.00 Client	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	15,800,000	0.00 Member	Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	8,800,000	0.00 Client	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	800,000	0.00 Member	Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	41,400,000	0.00 Client	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	800,000	0.00 Client	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	3,600,000	0.00 Client	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	1,700,000	0.00 Client	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	7,600,000	0.00 Client	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	8,800,000	0.00 Member	Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	15,800,000	0.00 Client	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	7,600,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	41,400,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	15,800,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	70,400,000	0.00 Member	Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	70,400,000	0.00 Client	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Sell
16:37:12	R2030	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	800,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	8,800,000	0.00 Member	Buy
16:37:12	R2030	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Sell
16:37:13	R2030	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
16:37:13	R2030	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Buy
16:37:13	R2030	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
16:37:13	R2030	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Buy
16:37:13	R2030	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Buy
16:37:13	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
16:37:13	R2030	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
16:37:13	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
16:37:13	R2030	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:37:13	R2030	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
16:37:13	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Buy
16:37:13	R2030	On 01/08/2019			Bond Future	1	400,000	0.00 Client	Buy
16:39:29	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
16:39:29	R2030	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2030 Bond Future						55	1,131,400,000	0.00	
12:29:01	R2035	On 01/08/2019			Bond Future	1	42,400,000	0.00 Member	Buy
12:29:01	R2035	On 01/08/2019			Bond Future	1	45,900,000	0.00 Member	Sell
13:07:00	R2035	On 01/08/2019			Bond Future	1	3,500,000	0.00 Member	Sell
13:07:00	R2035	On 01/08/2019			Bond Future	1	3,500,000	0.00 Client	Buy
13:07:00	R2035	On 01/08/2019			Bond Future	1	3,500,000	0.00 Member	Buy
13:07:00	R2035	On 01/08/2019			Bond Future	1	42,400,000	0.00 Member	Sell
13:07:00	R2035	On 01/08/2019			Bond Future	1	42,400,000	0.00 Client	Buy
Total for R2035 Bond Future						7	183,600,000	0.00	
16:10:37	R2037	On 01/08/2019			Bond Future	1	399,700,000	0.00 Member	Buy
16:10:37	R2037	On 01/08/2019			Bond Future	1	235,100,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	71,800,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	1,700,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	9,200,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	16,100,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	9,000,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	3,700,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	800,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	7,800,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	42,200,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	400,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	700,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	42,200,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	16,100,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	800,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	800,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	700,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	7,800,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	71,800,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	42,200,000	0.00 Member	Buy
16:35:38	R2037	On 01/08/2019			Bond Future	1	71,800,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	7,800,000	0.00 Client	Sell
16:35:38	R2037	On 01/08/2019			Bond Future	1	16,100,000	0.00 Client	Sell

Total for R2037 Bond Future						44	1,128,600,000	0.00	
------------------------------------	--	--	--	--	--	-----------	----------------------	-------------	--

9:05:31	R2040	On 01/08/2019			Bond Future	1	6,200,000	0.00 Member	Buy
9:05:31	R2040	On 01/08/2019			Bond Future	1	6,200,000	0.00 Member	Sell
9:16:56	R2040	On 01/08/2019			Bond Future	1	6,200,000	0.00 Client	Buy
9:16:56	R2040	On 01/08/2019			Bond Future	1	6,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						4	24,800,000	0.00	
10:42:57	R2044	On 01/08/2019			Bond Future	1	11,600,000	0.00 Member	Sell
10:42:57	R2044	On 01/08/2019			Bond Future	1	2,600,000	0.00 Member	Buy
10:50:20	R2044	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Buy
10:50:20	R2044	On 01/08/2019			Bond Future	1	9,000,000	0.00 Client	Buy
10:50:20	R2044	On 01/08/2019			Bond Future	1	2,600,000	0.00 Member	Sell
10:50:20	R2044	On 01/08/2019			Bond Future	1	9,000,000	0.00 Member	Sell
10:50:20	R2044	On 01/08/2019			Bond Future	1	2,600,000	0.00 Client	Buy
Total for R2044 Bond Future						7	46,400,000	0.00	
8:54:34	R2048	On 01/08/2019			Bond Future	1	32,000,000	0.00 Member	Sell
8:54:34	R2048	On 01/08/2019			Bond Future	1	32,000,000	0.00 Member	Buy
8:58:49	R2048	On 01/08/2019			Bond Future	1	32,000,000	0.00 Member	Sell
8:58:49	R2048	On 01/08/2019			Bond Future	1	32,000,000	0.00 Client	Buy
12:29:01	R2048	On 01/08/2019			Bond Future	1	44,100,000	0.00 Member	Buy
12:29:01	R2048	On 01/08/2019			Bond Future	1	47,700,000	0.00 Member	Sell
13:23:14	R2048	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Sell
13:23:14	R2048	On 01/08/2019			Bond Future	1	3,600,000	0.00 Member	Buy
13:23:14	R2048	On 01/08/2019			Bond Future	1	44,100,000	0.00 Member	Sell
13:23:14	R2048	On 01/08/2019			Bond Future	1	44,100,000	0.00 Client	Buy
13:23:14	R2048	On 01/08/2019			Bond Future	1	3,600,000	0.00 Client	Buy
Total for R2048 Bond Future						11	318,800,000	0.00	
Grand Total for all Instruments						151	4,001,880,000	0.00	