



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 06/08/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:24:11	R186	On 07/11/2019		Bond Future	1	9,000,000	0.00 Member	Sell
10:24:11	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Member	Buy
10:41:44	R186	On 07/11/2019		Bond Future	1	5,100,000	0.00 Member	Sell
10:41:44	R186	On 07/11/2019		Bond Future	1	1,400,000	0.00 Client	Buy
10:41:44	R186	On 07/11/2019		Bond Future	1	5,100,000	0.00 Member	Buy
10:41:44	R186	On 07/11/2019		Bond Future	1	1,400,000	0.00 Member	Buy
10:41:44	R186	On 07/11/2019		Bond Future	1	1,400,000	0.00 Member	Sell
10:41:44	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Member	Sell
10:41:44	R186	On 07/11/2019		Bond Future	1	5,100,000	0.00 Client	Buy
10:41:44	R186	On 07/11/2019		Bond Future	1	2,500,000	0.00 Client	Buy
11:00:25	R186	On 07/11/2019		Bond Future	1	1,300,000	0.00 Member	Buy
11:00:25	R186	On 07/11/2019		Bond Future	1	2,100,000	0.00 Member	Sell
12:36:21	R186	On 07/11/2019		Bond Future	1	800,000	0.00 Client	Buy
12:36:21	R186	On 07/11/2019		Bond Future	1	1,300,000	0.00 Client	Buy
12:36:21	R186	On 07/11/2019		Bond Future	1	800,000	0.00 Member	Sell
12:36:21	R186	On 07/11/2019		Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:36:21	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>44,400,000</b>	<b>0.00</b>	
17:21:44	R202	On 07/11/2019			Bond Future	1	30,000,000	0.00 Member	Buy
17:21:44	R202	On 07/11/2019			Bond Future	1	30,000,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>60,000,000</b>	<b>0.00</b>	
11:00:24	R2030	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
11:00:24	R2030	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
12:11:30	R2030	On 07/11/2019			Bond Future	1	6,300,000	0.00 Member	Sell
12:11:30	R2030	On 07/11/2019			Bond Future	1	6,300,000	0.00 Member	Buy
12:35:24	R2030	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Sell
12:35:24	R2030	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
12:37:33	R2030	On 07/11/2019			Bond Future	1	6,300,000	0.00 Member	Buy
12:37:33	R2030	On 07/11/2019			Bond Future	1	6,300,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>8</b>	<b>28,000,000</b>	<b>0.00</b>	
12:30:36	R2032	On 07/11/2019			Bond Future	1	16,700,000	0.00 Member	Buy
12:30:36	R2032	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Sell
12:40:02	R2032	On 07/11/2019			Bond Future	1	16,700,000	0.00 Client	Buy
12:40:02	R2032	On 07/11/2019			Bond Future	1	11,800,000	0.00 Member	Buy
12:40:02	R2032	On 07/11/2019			Bond Future	1	16,700,000	0.00 Member	Sell
12:40:02	R2032	On 07/11/2019			Bond Future	1	11,800,000	0.00 Member	Sell
12:40:02	R2032	On 07/11/2019			Bond Future	1	11,800,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>114,000,000</b>	<b>0.00</b>	
12:30:36	R2035	On 07/11/2019			Bond Future	1	27,500,000	0.00 Member	Buy
12:30:36	R2035	On 07/11/2019			Bond Future	1	140,100,000	0.00 Member	Sell
12:41:23	R2035	On 07/11/2019			Bond Future	1	26,300,000	0.00 Member	Buy
12:41:23	R2035	On 07/11/2019			Bond Future	1	86,300,000	0.00 Member	Buy
12:41:23	R2035	On 07/11/2019			Bond Future	1	86,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:41:23	R2035	On 07/11/2019			Bond Future	1	26,300,000	0.00 Member	Sell
12:41:23	R2035	On 07/11/2019			Bond Future	1	27,500,000	0.00 Member	Sell
12:41:23	R2035	On 07/11/2019			Bond Future	1	26,300,000	0.00 Client	Buy
12:41:23	R2035	On 07/11/2019			Bond Future	1	86,300,000	0.00 Client	Buy
12:41:23	R2035	On 07/11/2019			Bond Future	1	27,500,000	0.00 Client	Buy
17:37:53	R2035	On 07/11/2019			Bond Future	1	114,800,000	0.00 Client	Buy
17:37:53	R2035	On 07/11/2019			Bond Future	1	114,800,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>12</b>	<b>790,000,000</b>	<b>0.00</b>	
10:24:11	R2037	On 07/11/2019			Bond Future	1	20,100,000	0.00 Member	Sell
10:24:11	R2037	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
10:42:50	R2037	On 07/11/2019			Bond Future	1	16,000,000	0.00 Member	Buy
10:42:50	R2037	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
10:42:50	R2037	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
10:42:50	R2037	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
10:42:50	R2037	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Buy
10:42:50	R2037	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
10:42:50	R2037	On 07/11/2019			Bond Future	1	16,000,000	0.00 Member	Sell
10:42:50	R2037	On 07/11/2019			Bond Future	1	16,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>10</b>	<b>80,400,000</b>	<b>0.00</b>	
16:49:07	R209	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Sell
16:49:07	R209	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Buy
17:01:27	R209	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
17:01:27	R209	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Sell
17:02:45	R209	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
17:02:45	R209	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Sell
17:18:05	R209	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Buy
17:18:05	R209	On 07/11/2019			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>5,000,000</b>	<b>0.00</b>	
12:19:57	R213	On 07/11/2019			Bond Future	1	110,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:19:57	R213	On 07/11/2019			Bond Future	1	110,000,000	0.00 Member	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>220,000,000</b>	<b>0.00</b>	
17:04:55	R214	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
17:04:55	R214	On 07/11/2019			Bond Future	1	7,800,000	0.00 Client	Buy
17:09:20	R214	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
17:09:20	R214	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
17:09:20	R214	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Sell
17:09:20	R214	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Buy
17:09:20	R214	On 07/11/2019			Bond Future	1	1,900,000	0.00 Client	Sell
17:09:20	R214	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
17:09:20	R214	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Sell
17:09:20	R214	On 07/11/2019			Bond Future	1	1,900,000	0.00 Member	Buy
17:09:20	R214	On 07/11/2019			Bond Future	1	1,900,000	0.00 Client	Sell
17:09:20	R214	On 07/11/2019			Bond Future	1	1,900,000	0.00 Client	Sell
17:14:18	R214	On 07/11/2019			Bond Future	1	22,100,000	0.00 Client	Sell
17:14:18	R214	On 07/11/2019			Bond Future	1	22,100,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>15</b>	<b>75,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>81</b>	<b>1,417,200,000</b>	<b>0.00</b>	