



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 15/02/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:02:43	R186	On 02/05/2019		Bond Future	1	25,000,000	0.00 Client	Buy
9:02:43	R186	On 02/05/2019		Bond Future	1	25,000,000	0.00 Member	Sell
10:57:41	R186	On 02/05/2019		Bond Future	1	3,100,000	0.00 Member	Sell
10:57:41	R186	On 02/05/2019		Bond Future	1	3,100,000	0.00 Member	Buy
11:26:21	R186	On 02/05/2019		Bond Future	1	3,100,000	0.00 Member	Buy
11:26:21	R186	On 02/05/2019		Bond Future	1	3,100,000	0.00 Client	Sell
17:12:19	R186	On 02/05/2019		Bond Future	1	4,500,000	0.00 Member	Sell
17:12:19	R186	On 02/05/2019		Bond Future	1	4,500,000	0.00 Member	Buy
17:34:55	R186	On 02/05/2019		Bond Future	1	4,500,000	0.00 Client	Sell
17:34:55	R186	On 02/05/2019		Bond Future	1	4,500,000	0.00 Member	Buy
Total for R186 Bond Future					10	80,400,000	0.00	
10:46:18	R2023	On 02/05/2019		Bond Future	1	1,700,000	0.00 Member	Buy
10:46:18	R2023	On 02/05/2019		Bond Future	1	1,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:27:27	R2023	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
11:27:27	R2023	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2023 Bond Future						4	6,800,000	0.00	
10:46:18	R2035	On 02/05/2019			Bond Future	1	8,300,000	0.00 Member	Buy
10:46:18	R2035	On 02/05/2019			Bond Future	1	16,500,000	0.00 Member	Sell
11:27:15	R2035	On 02/05/2019			Bond Future	1	3,500,000	0.00 Member	Sell
11:27:15	R2035	On 02/05/2019			Bond Future	1	8,300,000	0.00 Client	Buy
11:27:15	R2035	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
11:27:15	R2035	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Buy
11:27:15	R2035	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Buy
11:27:15	R2035	On 02/05/2019			Bond Future	1	8,300,000	0.00 Member	Sell
11:27:15	R2035	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
11:27:15	R2035	On 02/05/2019			Bond Future	1	3,500,000	0.00 Member	Buy
11:27:15	R2035	On 02/05/2019			Bond Future	1	3,500,000	0.00 Client	Buy
11:27:15	R2035	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
11:27:15	R2035	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2035 Bond Future						13	66,000,000	0.00	
16:14:38	R2040	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Sell
16:14:38	R2040	On 02/05/2019			Bond Future	1	16,100,000	0.00 Member	Buy
16:38:57	R2040	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Buy
16:38:57	R2040	On 02/05/2019			Bond Future	1	5,100,000	0.00 Member	Buy
16:38:57	R2040	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Sell
16:38:57	R2040	On 02/05/2019			Bond Future	1	8,200,000	0.00 Member	Sell
16:38:57	R2040	On 02/05/2019			Bond Future	1	8,200,000	0.00 Member	Buy
16:38:57	R2040	On 02/05/2019			Bond Future	1	8,200,000	0.00 Client	Sell
16:38:57	R2040	On 02/05/2019			Bond Future	1	2,800,000	0.00 Client	Sell
16:38:57	R2040	On 02/05/2019			Bond Future	1	5,100,000	0.00 Client	Sell
Total for R2040 Bond Future						10	64,400,000	0.00	
11:14:14	R2044	On 02/05/2019			Bond Future	1	33,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	4,300,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	2,600,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	4,900,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	31,000,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	6,600,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	4,300,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	4,900,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	33,400,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	6,600,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	13,400,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	8,900,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	2,600,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	8,100,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	8,100,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	13,400,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	2,800,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	8,900,000	0.00 Member	Sell
11:14:14	R2044	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Buy
11:14:14	R2044	On 02/05/2019			Bond Future	1	31,000,000	0.00 Member	Sell
11:22:11	R2044	On 02/05/2019			Bond Future	1	117,000,000	0.00 Member	Sell
11:22:11	R2044	On 02/05/2019			Bond Future	1	117,000,000	0.00 Member	Buy
15:17:46	R2044	On 02/05/2019			Bond Future	1	117,000,000	0.00 Member	Buy
15:17:46	R2044	On 02/05/2019			Bond Future	1	117,000,000	0.00 Member	Sell
Total for R2044 Bond Future						26	702,000,000	0.00	
12:17:13	R2048	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
12:17:13	R2048	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Buy
12:22:54	R2048	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
12:22:54	R2048	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	12,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:14:39	R209	On 02/05/2019			Bond Future	1	22,500,000	0.00 Member	Buy
16:14:39	R209	On 02/05/2019			Bond Future	1	18,500,000	0.00 Member	Sell
16:35:50	R209	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Buy
16:35:50	R209	On 02/05/2019			Bond Future	1	2,800,000	0.00 Member	Sell
16:35:50	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
16:35:50	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
16:35:50	R209	On 02/05/2019			Bond Future	1	18,500,000	0.00 Member	Buy
16:35:50	R209	On 02/05/2019			Bond Future	1	18,500,000	0.00 Client	Sell
16:35:50	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
16:35:50	R209	On 02/05/2019			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R209 Bond Future						10	90,000,000	0.00	
Grand Total for all Instruments						77	1,021,600,000	0.00	