



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 21/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:57:03	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Buy
9:57:03	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
8:02:38	R186	On 01/08/2019		Bond Future	1	4,400,000	0.00 Member	Buy
8:02:38	R186	On 01/08/2019		Bond Future	1	13,300,000	0.00 Member	Sell
16:25:18	R186	On 01/08/2019		Bond Future	1	4,400,000	0.00 Member	Sell
16:25:18	R186	On 01/08/2019		Bond Future	1	4,400,000	0.00 Client	Buy
16:25:18	R186	On 01/08/2019		Bond Future	1	8,900,000	0.00 Member	Sell
16:25:18	R186	On 01/08/2019		Bond Future	1	8,900,000	0.00 Client	Buy
16:25:18	R186	On 01/08/2019		Bond Future	1	8,900,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>7</b>	<b>53,200,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:07:50	R2030	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
11:07:50	R2030	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
11:32:09	R2030	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Sell
11:32:09	R2030	On 01/08/2019			Bond Future	1	3,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>6,200,000</b>	<b>0.00</b>	
16:16:57	R2035	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Buy
16:16:57	R2035	On 01/08/2019			Bond Future	1	3,300,000	0.00 Member	Sell
16:20:50	R2035	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:20:50	R2035	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Sell
16:20:50	R2035	On 01/08/2019			Bond Future	1	3,300,000	0.00 Member	Buy
16:20:50	R2035	On 01/08/2019			Bond Future	1	3,300,000	0.00 Client	Sell
16:20:50	R2035	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>17,200,000</b>	<b>0.00</b>	
11:07:50	R2037	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
11:07:50	R2037	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
9:04:47	R2048	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
9:04:47	R2048	On 01/08/2019			Bond Future	1	97,300,000	0.00 Member	Sell
9:59:43	R2048	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Buy
9:59:43	R2048	On 01/08/2019			Bond Future	1	27,000,000	0.00 Member	Buy
9:59:43	R2048	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Buy
9:59:43	R2048	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Buy
9:59:43	R2048	On 01/08/2019			Bond Future	1	15,000,000	0.00 Member	Buy
9:59:43	R2048	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Sell
9:59:43	R2048	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Sell
9:59:43	R2048	On 01/08/2019			Bond Future	1	15,000,000	0.00 Client	Buy
9:59:43	R2048	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Buy
9:59:43	R2048	On 01/08/2019			Bond Future	1	1,700,000	0.00 Client	Buy
9:59:43	R2048	On 01/08/2019			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
9:59:43	R2048	On 01/08/2019			Bond Future	1	27,000,000	0.00 Client	Buy
9:59:43	R2048	On 01/08/2019			Bond Future	1	15,000,000	0.00 Member	Sell
9:59:43	R2048	On 01/08/2019			Bond Future	1	50,000,000	0.00 Client	Buy
9:59:43	R2048	On 01/08/2019			Bond Future	1	27,000,000	0.00 Member	Sell
9:59:43	R2048	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
9:59:43	R2048	On 01/08/2019			Bond Future	1	3,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>19</b>	<b>389,200,000</b>	<b>0.00</b>	
17:06:41	R209	On 01/08/2019			Bond Future	1	12,000,000	0.00 Member	Buy
17:06:41	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
17:14:56	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:14:56	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Sell
17:14:56	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
17:14:56	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
17:14:56	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Member	Buy
17:14:56	R209	On 01/08/2019			Bond Future	1	9,200,000	0.00 Client	Sell
17:14:56	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:14:56	R209	On 01/08/2019			Bond Future	1	1,200,000	0.00 Client	Sell
17:14:56	R209	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Sell
17:24:06	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:24:06	R209	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>13</b>	<b>48,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>54</b>	<b>514,020,000</b>	<b>0.00</b>	