



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 13/11/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:26:23	IGOV	On 07/02/2019		Index Future	1	100,000	0.00 Client	Sell
9:26:23	IGOV	On 07/02/2019		Index Future	1	60,000	0.00 Member	Buy
9:47:33	IGOV	On 07/02/2019		Index Future	1	40,000	0.00 Member	Buy
9:47:33	IGOV	On 07/02/2019		Index Future	1	40,000	0.00 Client	Buy
9:47:33	IGOV	On 07/02/2019		Index Future	1	40,000	0.00 Member	Sell
9:47:33	IGOV	On 07/02/2019		Index Future	1	60,000	0.00 Member	Sell
9:47:33	IGOV	On 07/02/2019		Index Future	1	60,000	0.00 Client	Buy
Total for IGOV Index Future					7	400,000	0.00	
10:47:59	R186	On 07/02/2019		Bond Future	1	8,200,000	0.00 Member	Buy
10:47:59	R186	On 07/02/2019		Bond Future	1	8,200,000	0.00 Member	Sell
11:09:27	R186	On 07/02/2019		Bond Future	1	8,200,000	0.00 Member	Sell
11:09:27	R186	On 07/02/2019		Bond Future	1	8,200,000	0.00 Member	Buy
15:20:37	R186	On 07/02/2019		Bond Future	1	8,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:20:37	R186	On 07/02/2019			Bond Future	1	8,200,000	0.00 Member	Buy
15:21:03	R186	On 07/02/2019			Bond Future	1	8,200,000	0.00 Client	Buy
15:21:03	R186	On 07/02/2019			Bond Future	1	8,200,000	0.00 Member	Sell
Total for R186 Bond Future						8	65,600,000	0.00	
11:47:00	R2037	On 07/02/2019			Bond Future	1	425,700,000	0.00 Member	Sell
11:47:00	R2037	On 07/02/2019			Bond Future	1	312,800,000	0.00 Member	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	18,200,000	0.00 Member	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	13,900,000	0.00 Member	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	3,300,000	0.00 Member	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	20,000,000	0.00 Client	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	20,700,000	0.00 Member	Sell
12:26:16	R2037	On 07/02/2019			Bond Future	1	2,700,000	0.00 Member	Sell
12:26:16	R2037	On 07/02/2019			Bond Future	1	2,700,000	0.00 Client	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	13,900,000	0.00 Member	Sell
12:26:16	R2037	On 07/02/2019			Bond Future	1	20,700,000	0.00 Client	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	34,100,000	0.00 Client	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	3,300,000	0.00 Client	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	34,100,000	0.00 Member	Sell
12:26:16	R2037	On 07/02/2019			Bond Future	1	34,100,000	0.00 Member	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	20,700,000	0.00 Member	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Sell
12:26:16	R2037	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	18,200,000	0.00 Client	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	13,900,000	0.00 Client	Buy
12:26:16	R2037	On 07/02/2019			Bond Future	1	18,200,000	0.00 Member	Sell
12:26:16	R2037	On 07/02/2019			Bond Future	1	3,300,000	0.00 Member	Sell
Total for R2037 Bond Future						23	1,077,200,000	0.00	
11:47:00	R2044	On 07/02/2019			Bond Future	1	391,600,000	0.00 Member	Buy
11:47:00	R2044	On 07/02/2019			Bond Future	1	287,800,000	0.00 Member	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	18,400,000	0.00 Member	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	16,700,000	0.00 Member	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	12,800,000	0.00 Member	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	18,400,000	0.00 Client	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	12,800,000	0.00 Client	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	19,000,000	0.00 Client	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	2,500,000	0.00 Client	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	18,400,000	0.00 Member	Buy
12:24:46	R2044	On 07/02/2019			Bond Future	1	12,800,000	0.00 Member	Buy
12:24:46	R2044	On 07/02/2019			Bond Future	1	16,700,000	0.00 Client	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	16,700,000	0.00 Member	Buy
12:24:46	R2044	On 07/02/2019			Bond Future	1	3,000,000	0.00 Client	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	31,400,000	0.00 Client	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Buy
12:24:46	R2044	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	31,400,000	0.00 Member	Buy
12:24:46	R2044	On 07/02/2019			Bond Future	1	31,400,000	0.00 Member	Sell
12:24:46	R2044	On 07/02/2019			Bond Future	1	19,000,000	0.00 Member	Buy
12:24:46	R2044	On 07/02/2019			Bond Future	1	19,000,000	0.00 Member	Sell
Total for R2044 Bond Future						23	990,800,000	0.00	
15:15:15	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Sell
15:15:15	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
15:32:33	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
15:32:33	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Client	Sell
16:33:24	R209	On 07/02/2019			Bond Future	1	11,800,000	0.00 Member	Sell
16:33:24	R209	On 07/02/2019			Bond Future	1	11,800,000	0.00 Member	Buy
Total for R209 Bond Future						6	28,800,000	0.00	
Grand Total for all Instruments						67	2,162,800,000	0.00	