



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 04/04/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:24	I2038	On 02/05/2019		Bond Future	1	5,200,000	0.00 Member	Sell
16:31:24	I2038	On 02/05/2019		Bond Future	1	5,200,000	0.00 Member	Buy
16:40:58	I2038	On 02/05/2019		Bond Future	1	5,200,000	0.00 Member	Sell
16:40:58	I2038	On 02/05/2019		Bond Future	1	5,200,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>20,800,000</b>	<b>0.00</b>	
16:50:22	IGOV	On 01/08/2019		Index Future	1	980,000	0.00 Member	Sell
16:50:22	IGOV	On 01/08/2019		Index Future	1	980,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>1,960,000</b>	<b>0.00</b>	
9:18:19	R186	On 02/05/2019		Bond Future	1	500,000	0.00 Client	Sell
9:18:19	R186	On 02/05/2019		Bond Future	1	500,000	0.00 Member	Buy
9:21:25	R186	On 02/05/2019		Bond Future	1	8,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:21:25	R186	On 02/05/2019			Bond Future	1	13,200,000	0.00 Member	Sell
9:21:25	R186	On 02/05/2019			Bond Future	1	13,200,000	0.00 Member	Buy
9:21:25	R186	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Buy
11:25:30	R186	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:25:30	R186	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Buy
12:45:17	R186	On 02/05/2019			Bond Future	1	2,900,000	0.00 Client	Buy
12:45:17	R186	On 02/05/2019			Bond Future	1	5,900,000	0.00 Member	Buy
12:45:17	R186	On 02/05/2019			Bond Future	1	2,900,000	0.00 Member	Sell
12:45:17	R186	On 02/05/2019			Bond Future	1	5,900,000	0.00 Client	Buy
12:45:17	R186	On 02/05/2019			Bond Future	1	5,900,000	0.00 Member	Sell
15:41:36	R186	On 02/05/2019			Bond Future	1	13,200,000	0.00 Member	Sell
15:41:36	R186	On 02/05/2019			Bond Future	1	13,200,000	0.00 Client	Buy
16:28:08	R186	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Sell
16:28:08	R186	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>94,000,000</b>	<b>0.00</b>	
16:31:24	R202	On 02/05/2019			Bond Future	1	2,700,000	0.00 Member	Sell
16:31:24	R202	On 02/05/2019			Bond Future	1	2,700,000	0.00 Member	Buy
16:43:17	R202	On 02/05/2019			Bond Future	1	2,700,000	0.00 Client	Buy
16:43:17	R202	On 02/05/2019			Bond Future	1	2,700,000	0.00 Member	Sell
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>10,800,000</b>	<b>0.00</b>	
9:41:22	R209	On 02/05/2019			Bond Future	1	14,000,000	0.00 Member	Buy
9:41:22	R209	On 02/05/2019			Bond Future	1	10,900,000	0.00 Member	Sell
14:37:01	R209	On 02/05/2019			Bond Future	1	1,400,000	0.00 Client	Sell
14:37:01	R209	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
14:37:01	R209	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Buy
14:37:01	R209	On 02/05/2019			Bond Future	1	1,400,000	0.00 Member	Sell
14:37:01	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Sell
14:37:01	R209	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Sell
14:37:01	R209	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
14:37:01	R209	On 02/05/2019			Bond Future	1	10,900,000	0.00 Member	Buy
14:37:01	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:37:01	R209	On 02/05/2019			Bond Future	1	700,000	0.00 Client	Sell
14:37:01	R209	On 02/05/2019			Bond Future	1	10,900,000	0.00 Client	Sell
14:41:01	R209	On 02/05/2019			Bond Future	1	22,000,000	0.00 Member	Buy
14:41:01	R209	On 02/05/2019			Bond Future	1	17,200,000	0.00 Member	Sell
15:13:02	R209	On 02/05/2019			Bond Future	1	17,200,000	0.00 Client	Sell
15:13:02	R209	On 02/05/2019			Bond Future	1	1,500,000	0.00 Member	Sell
15:13:02	R209	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Buy
15:13:02	R209	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Buy
15:13:02	R209	On 02/05/2019			Bond Future	1	17,200,000	0.00 Member	Buy
15:13:02	R209	On 02/05/2019			Bond Future	1	1,500,000	0.00 Client	Sell
15:13:02	R209	On 02/05/2019			Bond Future	1	1,100,000	0.00 Client	Sell
15:13:02	R209	On 02/05/2019			Bond Future	1	2,200,000	0.00 Client	Sell
15:13:02	R209	On 02/05/2019			Bond Future	1	1,500,000	0.00 Member	Buy
15:13:02	R209	On 02/05/2019			Bond Future	1	2,200,000	0.00 Member	Sell
15:13:02	R209	On 02/05/2019			Bond Future	1	1,100,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>26</b>	<b>144,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>53</b>	<b>271,560,000</b>	<b>0.00</b>	