



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 19/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:41:45	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Member	Sell
8:41:45	GOVI	On 07/11/2019		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
16:20:06	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Member	Sell
16:20:06	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Client	Buy
Total for IGOV Index Future					2	660,000	0.00	
8:26:25	R186	On 07/11/2019		Bond Future	1	25,000,000	0.00 Client	Buy
8:26:25	R186	On 07/11/2019		Bond Future	1	25,000,000	0.00 Member	Sell
15:56:30	R186	On 07/11/2019		Bond Future	1	65,100,000	0.00 Member	Buy
15:56:30	R186	On 07/11/2019		Bond Future	1	112,100,000	0.00 Member	Sell
16:25:52	R186	On 07/11/2019		Bond Future	1	65,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:25:52	R186	On 07/11/2019			Bond Future	1	47,000,000	0.00 Client	Buy
16:25:52	R186	On 07/11/2019			Bond Future	1	47,000,000	0.00 Member	Sell
16:25:52	R186	On 07/11/2019			Bond Future	1	47,000,000	0.00 Member	Buy
16:25:52	R186	On 07/11/2019			Bond Future	1	65,100,000	0.00 Member	Sell
Total for R186 Bond Future						9	498,400,000	0.00	
9:31:50	R2037	On 07/11/2019			Bond Future	1	660,000,000	0.00 Member	Sell
9:31:50	R2037	On 07/11/2019			Bond Future	1	440,000,000	0.00 Member	Buy
11:50:27	R2037	On 07/11/2019			Bond Future	1	220,000,000	0.00 Member	Buy
11:50:27	R2037	On 07/11/2019			Bond Future	1	220,000,000	0.00 Member	Sell
11:50:27	R2037	On 07/11/2019			Bond Future	1	220,000,000	0.00 Client	Buy
11:50:28	R2037	On 07/11/2019			Bond Future	1	440,000,000	0.00 Member	Sell
11:50:28	R2037	On 07/11/2019			Bond Future	1	440,000,000	0.00 Client	Buy
Total for R2037 Bond Future						7	2,640,000,000	0.00	
17:12:38	R2040	On 07/11/2019			Bond Future	1	20,900,000	0.00 Member	Buy
17:12:38	R2040	On 07/11/2019			Bond Future	1	20,900,000	0.00 Client	Sell
Total for R2040 Bond Future						2	41,800,000	0.00	
15:04:24	R2044	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Buy
15:04:24	R2044	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Sell
15:22:45	R2044	On 07/11/2019			Bond Future	1	1,500,000	0.00 Client	Buy
15:22:45	R2044	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R2044 Bond Future						4	6,000,000	0.00	
15:04:24	R2048	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member	Buy
15:04:24	R2048	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member	Sell
15:22:45	R2048	On 07/11/2019			Bond Future	1	1,100,000	0.00 Client	Buy
15:22:45	R2048	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						4	4,400,000	0.00	
12:51:34	R207	On 07/11/2019			Bond Future	1	9,200,000	0.00 Member	Buy
12:51:34	R207	On 07/11/2019			Bond Future	1	122,100,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	12,400,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	25,900,000	0.00 Client	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	3,600,000	0.00 Client	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	7,900,000	0.00 Client	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	7,600,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	25,900,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	25,900,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	3,600,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	3,800,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	7,600,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	1,800,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	3,800,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	7,900,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	7,900,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	1,200,000	0.00 Client	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	12,400,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	42,600,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	42,600,000	0.00 Member	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	3,800,000	0.00 Client	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	1,800,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	1,800,000	0.00 Client	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	3,600,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Sell
13:19:16	R207	On 07/11/2019			Bond Future	1	7,600,000	0.00 Client	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	42,600,000	0.00 Client	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Buy
13:19:16	R207	On 07/11/2019			Bond Future	1	12,400,000	0.00 Client	Buy
13:19:17	R207	On 07/11/2019			Bond Future	1	9,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:17	R207	On 07/11/2019			Bond Future	1	3,700,000	0.00 Member	Sell
13:19:17	R207	On 07/11/2019			Bond Future	1	9,200,000	0.00 Client	Buy
13:19:17	R207	On 07/11/2019			Bond Future	1	3,700,000	0.00 Client	Buy
13:19:17	R207	On 07/11/2019			Bond Future	1	3,700,000	0.00 Member	Buy
Total for R207 Bond Future						37	488,400,000	0.00	
15:56:30	R209	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Buy
15:56:30	R209	On 07/11/2019			Bond Future	1	7,400,000	0.00 Member	Sell
16:42:47	R209	On 07/11/2019			Bond Future	1	3,300,000	0.00 Client	Buy
16:42:47	R209	On 07/11/2019			Bond Future	1	3,300,000	0.00 Member	Buy
16:42:47	R209	On 07/11/2019			Bond Future	1	3,300,000	0.00 Member	Sell
16:42:47	R209	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Sell
16:42:47	R209	On 07/11/2019			Bond Future	1	4,100,000	0.00 Client	Buy
Total for R209 Bond Future						7	29,600,000	0.00	
Grand Total for all Instruments						74	3,709,280,000	0.00	