



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 20/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:46:24	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Member	Sell
16:46:24	IGOV	On 07/11/2019		Index Future	1	330,000	0.00 Client	Buy
Total for IGOV Index Future					2	660,000	0.00	
8:28:30	R186	On 07/11/2019		Bond Future	1	434,000,000	0.00 Client	Buy
8:28:30	R186	On 07/11/2019		Bond Future	1	434,000,000	0.00 Member	Sell
9:02:24	R186	On 07/11/2019		Bond Future	1	400,000	0.00 Member	Buy
9:02:24	R186	On 07/11/2019		Bond Future	1	400,000	0.00 Member	Sell
15:34:20	R186	On 07/11/2019		Bond Future	1	18,100,000	0.00 Client	Buy
15:34:20	R186	On 07/11/2019		Bond Future	1	18,100,000	0.00 Client	Sell
15:49:16	R186	On 07/11/2019		Bond Future	1	400,000	0.00 Client	Buy
15:49:16	R186	On 07/11/2019		Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	905,800,000	0.00	
9:02:24	R2030	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Sell
9:02:24	R2030	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Buy
11:29:30	R2030	On 07/11/2019			Bond Future	1	4,000,000	0.00 Client	Buy
11:29:30	R2030	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Sell
15:50:48	R2030	On 07/11/2019			Bond Future	1	500,000	0.00 Client	Sell
15:50:48	R2030	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Buy
Total for R2030 Bond Future						6	10,000,000	0.00	
11:29:30	R2032	On 07/11/2019			Bond Future	1	7,000,000	0.00 Client	Sell
11:29:30	R2032	On 07/11/2019			Bond Future	1	7,000,000	0.00 Member	Buy
Total for R2032 Bond Future						2	14,000,000	0.00	
9:20:54	R2035	On 07/11/2019			Bond Future	1	18,000,000	0.00 Member	Buy
9:20:54	R2035	On 07/11/2019			Bond Future	1	18,000,000	0.00 Member	Sell
11:29:30	R2035	On 07/11/2019			Bond Future	1	3,000,000	0.00 Client	Buy
11:29:30	R2035	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Sell
14:55:12	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
14:55:12	R2035	On 07/11/2019			Bond Future	1	60,400,000	0.00 Member	Sell
15:55:17	R2035	On 07/11/2019			Bond Future	1	18,000,000	0.00 Member	Sell
15:55:17	R2035	On 07/11/2019			Bond Future	1	18,000,000	0.00 Client	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	9,600,000	0.00 Member	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	7,300,000	0.00 Member	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	5,200,000	0.00 Member	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	3,800,000	0.00 Member	Sell
15:56:46	R2035	On 07/11/2019			Bond Future	1	20,400,000	0.00 Member	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	12,800,000	0.00 Member	Sell
15:56:46	R2035	On 07/11/2019			Bond Future	1	1,200,000	0.00 Client	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	9,600,000	0.00 Client	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Sell
15:56:46	R2035	On 07/11/2019			Bond Future	1	7,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:56:46	R2035	On 07/11/2019			Bond Future	1	5,200,000	0.00 Member	Sell
15:56:46	R2035	On 07/11/2019			Bond Future	1	20,400,000	0.00 Client	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	12,800,000	0.00 Client	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	7,300,000	0.00 Client	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	3,800,000	0.00 Member	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	1,200,000	0.00 Member	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	12,800,000	0.00 Member	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	3,800,000	0.00 Client	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
15:56:46	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	20,400,000	0.00 Member	Sell
15:56:46	R2035	On 07/11/2019			Bond Future	1	5,200,000	0.00 Client	Buy
15:56:46	R2035	On 07/11/2019			Bond Future	1	9,600,000	0.00 Member	Sell
Total for R2035 Bond Future						31	319,600,000	0.00	
10:51:16	R2040	On 07/11/2019			Bond Future	1	77,500,000	0.00 Member	Sell
10:51:16	R2040	On 07/11/2019			Bond Future	1	77,500,000	0.00 Member	Buy
11:47:36	R2040	On 07/11/2019			Bond Future	1	7,700,000	0.00 Member	Sell
11:47:36	R2040	On 07/11/2019			Bond Future	1	7,700,000	0.00 Client	Buy
11:47:36	R2040	On 07/11/2019			Bond Future	1	21,400,000	0.00 Member	Sell
11:47:36	R2040	On 07/11/2019			Bond Future	1	19,900,000	0.00 Client	Buy
11:47:36	R2040	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
11:47:36	R2040	On 07/11/2019			Bond Future	1	21,400,000	0.00 Client	Buy
11:47:36	R2040	On 07/11/2019			Bond Future	1	4,200,000	0.00 Client	Buy
11:47:36	R2040	On 07/11/2019			Bond Future	1	19,900,000	0.00 Member	Sell
11:47:36	R2040	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
11:47:36	R2040	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Buy
11:47:36	R2040	On 07/11/2019			Bond Future	1	7,600,000	0.00 Member	Sell
11:47:36	R2040	On 07/11/2019			Bond Future	1	7,600,000	0.00 Client	Buy
11:47:36	R2040	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Sell
11:47:36	R2040	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Sell
11:47:36	R2040	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client	Buy
11:47:36	R2040	On 07/11/2019			Bond Future	1	11,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2040 Bond Future						18	310,000,000	0.00	
8:36:15	R2048	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Sell
8:36:15	R2048	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Buy
8:38:59	R2048	On 07/11/2019			Bond Future	1	50,000,000	0.00 Member	Sell
8:38:59	R2048	On 07/11/2019			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	200,000,000	0.00	
16:06:57	R208	On 07/11/2019			Bond Future	1	2,700,000	0.00 Member	Buy
16:06:57	R208	On 07/11/2019			Bond Future	1	33,200,000	0.00 Client	Sell
16:10:40	R208	On 07/11/2019			Bond Future	1	2,700,000	0.00 Client	Buy
16:10:40	R208	On 07/11/2019			Bond Future	1	8,400,000	0.00 Client	Buy
16:10:40	R208	On 07/11/2019			Bond Future	1	8,400,000	0.00 Member	Sell
16:10:40	R208	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:10:40	R208	On 07/11/2019			Bond Future	1	8,400,000	0.00 Member	Buy
16:10:40	R208	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
16:10:40	R208	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Sell
16:10:40	R208	On 07/11/2019			Bond Future	1	20,000,000	0.00 Client	Buy
16:10:40	R208	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Buy
16:10:40	R208	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Buy
16:10:40	R208	On 07/11/2019			Bond Future	1	2,700,000	0.00 Member	Sell
Total for R208 Bond Future						13	132,800,000	0.00	
16:39:27	R209	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
16:39:27	R209	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Sell
Total for R209 Bond Future						2	1,200,000	0.00	
16:39:27	R214	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
16:39:27	R214	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				2	1,600,000		0.00
	Grand Total for all Instruments				88	1,895,660,000		0.00