



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 03/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:40	ALBI	On 07/11/2019		Index Future	1	70,000	0.00 Member	Sell
17:38:40	ALBI	On 07/11/2019		Index Future	1	70,000	0.00 Member	Buy
17:44:32	ALBI	On 07/11/2019		Index Future	1	70,000	0.00 Member	Buy
17:44:32	ALBI	On 07/11/2019		Index Future	1	70,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>280,000</b>	<b>0.00</b>	
17:17:13	IGOV	On 07/11/2019		Index Future	1	30,000	0.00 Member	Buy
17:17:13	IGOV	On 07/11/2019		Index Future	1	30,000	0.00 Member	Sell
17:44:17	IGOV	On 07/11/2019		Index Future	1	30,000	0.00 Member	Sell
17:44:17	IGOV	On 07/11/2019		Index Future	1	30,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>	
17:39:45	R186	On 07/11/2019		Bond Future	1	7,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:39:45	R186	On 07/11/2019			Bond Future	1	7,800,000	0.00 Member	Sell
17:45:03	R186	On 07/11/2019			Bond Future	1	7,800,000	0.00 Member	Sell
17:45:03	R186	On 07/11/2019			Bond Future	1	7,800,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>31,200,000</b>	<b>0.00</b>	
8:06:01	R2035	On 07/11/2019			Bond Future	1	50,900,000	0.00 Member	Buy
8:06:01	R2035	On 07/11/2019			Bond Future	1	50,900,000	0.00 Client	Sell
11:25:33	R2035	On 07/11/2019			Bond Future	1	85,000,000	0.00 Member	Sell
11:25:33	R2035	On 07/11/2019			Bond Future	1	122,000,000	0.00 Member	Buy
15:37:19	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
15:37:19	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
17:02:31	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Buy
17:02:31	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
17:06:12	R2035	On 07/11/2019			Bond Future	1	37,000,000	0.00 Client	Sell
17:06:12	R2035	On 07/11/2019			Bond Future	1	37,000,000	0.00 Member	Sell
17:06:12	R2035	On 07/11/2019			Bond Future	1	85,000,000	0.00 Member	Buy
17:06:12	R2035	On 07/11/2019			Bond Future	1	37,000,000	0.00 Member	Buy
17:06:12	R2035	On 07/11/2019			Bond Future	1	85,000,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>13</b>	<b>590,200,000</b>	<b>0.00</b>	
12:05:49	R2037	On 07/11/2019			Bond Future	1	2,200,000	0.00 Member	Sell
12:05:49	R2037	On 07/11/2019			Bond Future	1	2,200,000	0.00 Member	Buy
12:13:21	R2037	On 07/11/2019			Bond Future	1	2,200,000	0.00 Client	Sell
12:13:21	R2037	On 07/11/2019			Bond Future	1	2,200,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>8,800,000</b>	<b>0.00</b>	
10:14:57	R209	On 07/11/2019			Bond Future	1	6,000,000	0.00 Member	Buy
10:14:57	R209	On 07/11/2019			Bond Future	1	6,000,000	0.00 Client	Sell
17:39:45	R209	On 07/11/2019			Bond Future	1	26,500,000	0.00 Member	Sell
17:39:45	R209	On 07/11/2019			Bond Future	1	26,500,000	0.00 Member	Buy
17:44:50	R209	On 07/11/2019			Bond Future	1	26,500,000	0.00 Member	Buy
17:44:50	R209	On 07/11/2019			Bond Future	1	26,500,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				6	118,000,000		0.00
	Grand Total for all Instruments				35	748,600,000		0.00