



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 28/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:37:35	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Sell
14:37:35	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Buy
14:41:25	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Buy
14:41:25	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Sell
16:45:14	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Sell
16:45:14	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					6	60,000	0.00	
13:05:04	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Buy
13:05:04	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Sell
Total for IGOV Index Future					2	20,000	0.00	
14:38:15	R186	On 01/08/2019		Bond Future	1	46,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:38:15	R186	On 01/08/2019			Bond Future	1	46,600,000	0.00 Member	Buy
14:51:09	R186	On 01/08/2019			Bond Future	1	46,600,000	0.00 Member	Buy
14:51:09	R186	On 01/08/2019			Bond Future	1	46,600,000	0.00 Client	Sell
15:51:04	R186	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Buy
15:51:04	R186	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:01:42	R186	On 01/08/2019			Bond Future	1	3,000,000	0.00 Client	Buy
16:01:42	R186	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R186 Bond Future						8	198,400,000	0.00	
12:35:35	R2040	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
12:35:35	R2040	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
13:13:24	R2040	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
13:13:24	R2040	On 01/08/2019			Bond Future	1	500,000	0.00 Client	Buy
Total for R2040 Bond Future						4	2,000,000	0.00	
15:34:46	R209	On 01/08/2019			Bond Future	1	15,600,000	0.00 Member	Buy
15:34:46	R209	On 01/08/2019			Bond Future	1	12,100,000	0.00 Member	Sell
15:39:20	R209	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Sell
15:39:20	R209	On 01/08/2019			Bond Future	1	1,400,000	0.00 Client	Sell
15:39:20	R209	On 01/08/2019			Bond Future	1	1,400,000	0.00 Member	Buy
15:39:21	R209	On 01/08/2019			Bond Future	1	400,000	0.00 Client	Sell
15:39:21	R209	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Buy
15:39:21	R209	On 01/08/2019			Bond Future	1	12,100,000	0.00 Member	Buy
15:39:21	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Sell
15:39:21	R209	On 01/08/2019			Bond Future	1	12,100,000	0.00 Client	Sell
15:39:21	R209	On 01/08/2019			Bond Future	1	400,000	0.00 Member	Sell
15:39:21	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Client	Sell
15:39:21	R209	On 01/08/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:02:52	R209	On 01/08/2019			Bond Future	1	50,000,000	0.00 Member	Buy
17:02:52	R209	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Sell
17:13:18	R209	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Buy
17:13:18	R209	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Sell
17:13:18	R209	On 01/08/2019			Bond Future	1	5,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:13:18	R209	On 01/08/2019			Bond Future	1	38,100,000	0.00 Member	Sell
17:13:18	R209	On 01/08/2019			Bond Future	1	5,200,000	0.00 Member	Buy
17:13:18	R209	On 01/08/2019			Bond Future	1	5,200,000	0.00 Client	Sell
17:13:18	R209	On 01/08/2019			Bond Future	1	2,400,000	0.00 Client	Sell
17:13:18	R209	On 01/08/2019			Bond Future	1	38,100,000	0.00 Client	Sell
17:13:18	R209	On 01/08/2019			Bond Future	1	38,100,000	0.00 Member	Buy
17:15:03	R209	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Buy
17:15:03	R209	On 01/08/2019			Bond Future	1	4,300,000	0.00 Client	Sell
Total for R209 Bond Future						26	262,400,000	0.00	
Grand Total for all Instruments						46	462,880,000	0.00	