



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 03/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:09:37	GOVI	On 07/11/2019		GOVI	1	110,000	0.00 Member	Sell
11:09:37	GOVI	On 07/11/2019		GOVI	1	30,000	0.00 Member	Buy
11:13:38	GOVI	On 07/11/2019		GOVI	1	40,000	0.00 Member	Buy
11:13:38	GOVI	On 07/11/2019		GOVI	1	40,000	0.00 Member	Buy
11:13:38	GOVI	On 07/11/2019		GOVI	1	30,000	0.00 Member	Sell
11:13:38	GOVI	On 07/11/2019		GOVI	1	40,000	0.00 Member	Sell
11:13:38	GOVI	On 07/11/2019		GOVI	1	40,000	0.00 Member	Sell
11:13:38	GOVI	On 07/11/2019		GOVI	1	40,000	0.00 Client	Buy
11:13:38	GOVI	On 07/11/2019		GOVI	1	30,000	0.00 Client	Buy
11:13:38	GOVI	On 07/11/2019		GOVI	1	40,000	0.00 Client	Buy
Total for GOVI GOVI					10	440,000	0.00	
10:08:12	I2038	On 07/11/2019		Bond Future	1	4,000,000	0.00 Member	Sell
10:08:12	I2038	On 07/11/2019		Bond Future	1	4,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2038 Bond Future						2	8,000,000	0.00	
12:08:52	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
12:47:31	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Buy
12:48:39	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Member	Sell
12:48:39	R186	On 07/11/2019			Bond Future	1	5,000,000	0.00 Client	Buy
15:43:39	R186	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Sell
15:43:39	R186	On 07/11/2019			Bond Future	1	1,500,000	0.00 Client	Buy
15:44:39	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Buy
15:44:39	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Sell
17:03:29	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Member	Sell
17:03:29	R186	On 07/11/2019			Bond Future	1	28,500,000	0.00 Client	Buy
Total for R186 Bond Future						10	137,000,000	0.00	
12:36:20	R197	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
12:36:20	R197	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
16:28:59	R197	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
16:28:59	R197	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Sell
Total for R197 Bond Future						4	2,800,000	0.00	
11:16:16	R2032	On 07/11/2019			Bond Future	1	385,900,000	0.00 Member	Sell
11:16:16	R2032	On 07/11/2019			Bond Future	1	228,700,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	28,800,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	16,500,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	16,300,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	37,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	500,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	39,000,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	13,300,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	28,800,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	16,300,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	13,300,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	39,000,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	37,900,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	37,900,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	28,800,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	39,000,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	13,300,000	0.00 Client	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	16,500,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	16,500,000	0.00 Member	Buy
11:46:19	R2032	On 07/11/2019			Bond Future	1	16,300,000	0.00 Member	Sell
11:46:19	R2032	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
11:46:20	R2032	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
11:46:20	R2032	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
11:46:20	R2032	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Buy
Total for R2032 Bond Future						38	1,086,200,000	0.00	
16:56:25	R2035	On 07/11/2019			Bond Future	1	95,100,000	0.00 Member	Buy
16:56:25	R2035	On 07/11/2019			Bond Future	1	29,000,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	20,200,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	17,700,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	9,500,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	6,100,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	5,300,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	5,500,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	9,500,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	17,700,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	6,100,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	5,500,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	20,200,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	5,500,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	5,300,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	5,300,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	20,200,000	0.00 Client	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	17,700,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	9,500,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
17:13:57	R2035	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
17:13:57	R2035	On 07/11/2019			Bond Future	1	6,100,000	0.00 Client	Sell
Total for R2035 Bond Future						38	322,400,000	0.00	
15:47:15	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Member	Buy
15:47:15	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:51	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Member	Sell
17:03:51	R2044	On 07/11/2019			Bond Future	1	19,800,000	0.00 Client	Buy
Total for R2044 Bond Future						4	79,200,000	0.00	
8:51:46	R209	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
8:51:46	R209	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
8:55:09	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Sell
8:55:09	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Buy
15:43:39	R209	On 07/11/2019			Bond Future	1	11,900,000	0.00 Member	Buy
15:43:39	R209	On 07/11/2019			Bond Future	1	11,900,000	0.00 Client	Sell
Total for R209 Bond Future						6	25,600,000	0.00	
12:24:43	R213	On 07/11/2019			Bond Future	1	190,000,000	0.00 Member	Buy
12:24:43	R213	On 07/11/2019			Bond Future	1	190,000,000	0.00 Client	Sell
Total for R213 Bond Future						2	380,000,000	0.00	
Grand Total for all Instruments						114	2,041,640,000	0.00	