



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 13/09/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:49	I2038	On 07/11/2019		Bond Future	1	2,400,000	0.00 Member	Sell
10:37:49	I2038	On 07/11/2019		Bond Future	1	2,400,000	0.00 Client	Buy
Total for I2038 Bond Future					2	4,800,000	0.00	
10:01:35	IGOV	On 07/11/2019		Index Future	1	50,000	0.00 Member	Sell
10:01:35	IGOV	On 07/11/2019		Index Future	1	70,000	0.00 Member	Sell
10:01:35	IGOV	On 07/11/2019		Index Future	1	50,000	0.00 Client	Buy
10:01:35	IGOV	On 07/11/2019		Index Future	1	70,000	0.00 Client	Buy
13:54:50	IGOV	On 07/11/2019		Index Future	1	1,430,000	0.00 Member	Buy
13:54:50	IGOV	On 07/11/2019		Index Future	1	50,000	0.00 Member	Sell
14:05:03	IGOV	On 07/11/2019		Index Future	1	650,000	0.00 Client	Sell
14:05:03	IGOV	On 07/11/2019		Index Future	1	650,000	0.00 Member	Sell
14:05:03	IGOV	On 07/11/2019		Index Future	1	460,000	0.00 Member	Buy
14:05:03	IGOV	On 07/11/2019		Index Future	1	110,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:05:03	IGOV	On 07/11/2019			Index Future	1	40,000	0.00 Member	Buy
14:05:03	IGOV	On 07/11/2019			Index Future	1	50,000	0.00 Member	Buy
14:05:03	IGOV	On 07/11/2019			Index Future	1	460,000	0.00 Client	Sell
14:05:03	IGOV	On 07/11/2019			Index Future	1	460,000	0.00 Member	Sell
14:05:03	IGOV	On 07/11/2019			Index Future	1	110,000	0.00 Member	Sell
14:05:03	IGOV	On 07/11/2019			Index Future	1	40,000	0.00 Member	Sell
14:05:03	IGOV	On 07/11/2019			Index Future	1	120,000	0.00 Member	Sell
14:05:03	IGOV	On 07/11/2019			Index Future	1	120,000	0.00 Client	Sell
14:05:03	IGOV	On 07/11/2019			Index Future	1	50,000	0.00 Client	Sell
14:05:03	IGOV	On 07/11/2019			Index Future	1	120,000	0.00 Member	Buy
14:05:03	IGOV	On 07/11/2019			Index Future	1	110,000	0.00 Member	Buy
14:05:03	IGOV	On 07/11/2019			Index Future	1	650,000	0.00 Member	Buy
14:05:03	IGOV	On 07/11/2019			Index Future	1	40,000	0.00 Client	Sell
Total for IGOV Index Future						23	5,960,000	0.00	
16:39:13	R186	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Sell
16:39:13	R186	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
Total for R186 Bond Future						2	4,200,000	0.00	
12:29:43	R2044	On 06/08/2020	9.66	Call	Bond Future	1	14,000,000	0.00 Member	Buy
12:29:43	R2044	On 06/08/2020	9.01	Call	Bond Future	1	14,000,000	0.00 Member	Sell
12:29:43	R2044	On 06/08/2020	10.93	Put	Bond Future	1	14,000,000	0.00 Member	Sell
12:29:43	R2044	On 06/08/2020	10.93	Put	Bond Future	1	14,000,000	0.00 Member	Buy
12:29:43	R2044	On 06/08/2020	9.01	Call	Bond Future	1	14,000,000	0.00 Member	Buy
12:29:43	R2044	On 06/08/2020	9.66	Call	Bond Future	1	14,000,000	0.00 Member	Sell
12:48:09	R2044	On 07/11/2019			Bond Future	1	187,500,000	0.00 Member	Buy
12:48:09	R2044	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Sell
12:52:11	R2044	On 06/08/2020	9.01	Call	Bond Future	1	14,000,000	0.00 Member	Buy
12:52:11	R2044	On 06/08/2020	9.01	Call	Bond Future	1	9,000,000	0.00 Member	Sell
12:52:28	R2044	On 06/08/2020	9.66	Call	Bond Future	1	14,000,000	0.00 Member	Sell
12:52:28	R2044	On 06/08/2020	9.66	Call	Bond Future	1	9,000,000	0.00 Member	Buy
12:53:24	R2044	On 06/08/2020	10.93	Put	Bond Future	1	14,000,000	0.00 Member	Buy
12:53:24	R2044	On 06/08/2020	10.93	Put	Bond Future	1	9,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	61,200,000	0.00 Member	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	44,600,000	0.00 Member	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	61,200,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	12,800,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	4,400,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	7,000,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	12,800,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	61,200,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	34,200,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	1,500,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	3,600,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	44,600,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	3,600,000	0.00 Member	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	1,500,000	0.00 Member	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	4,400,000	0.00 Member	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	7,600,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	7,600,000	0.00 Member	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	34,200,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	9,800,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	4,400,000	0.00 Member	Buy
13:24:40	R2044	On 07/11/2019			Bond Future	1	44,600,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	3,600,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	9,800,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	7,600,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	7,000,000	0.00 Client	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	7,000,000	0.00 Member	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	34,200,000	0.00 Member	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	12,800,000	0.00 Member	Sell
13:24:40	R2044	On 07/11/2019			Bond Future	1	9,800,000	0.00 Member	Sell
13:33:03	R2044	On 06/08/2020	9.01	Call	Bond Future	1	5,000,000	0.00 Member	Sell
13:33:03	R2044	On 06/08/2020	9.01	Call	Bond Future	1	9,000,000	0.00 Member	Buy
13:33:03	R2044	On 06/08/2020	9.01	Call	Bond Future	1	5,000,000	0.00 Client	Sell
13:33:03	R2044	On 06/08/2020	9.01	Call	Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:33:03	R2044	On 06/08/2020	9.01	Call	Bond Future	1	9,000,000	0.00 Client	Sell
13:34:11	R2044	On 06/08/2020	9.66	Call	Bond Future	1	5,000,000	0.00 Member	Sell
13:34:11	R2044	On 06/08/2020	9.66	Call	Bond Future	1	5,000,000	0.00 Client	Buy
13:34:11	R2044	On 06/08/2020	9.66	Call	Bond Future	1	5,000,000	0.00 Member	Buy
13:34:11	R2044	On 06/08/2020	9.66	Call	Bond Future	1	9,000,000	0.00 Client	Buy
13:34:11	R2044	On 06/08/2020	9.66	Call	Bond Future	1	9,000,000	0.00 Member	Sell
13:35:36	R2044	On 06/08/2020	10.93	Put	Bond Future	1	9,000,000	0.00 Member	Buy
13:35:36	R2044	On 06/08/2020	10.93	Put	Bond Future	1	9,000,000	0.00 Client	Sell
13:35:36	R2044	On 06/08/2020	10.93	Put	Bond Future	1	5,000,000	0.00 Client	Sell
13:35:36	R2044	On 06/08/2020	10.93	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:35:36	R2044	On 06/08/2020	10.93	Put	Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2044 Bond Future						61	1,002,000,000	0.00	
12:48:09	R2048	On 07/11/2019			Bond Future	1	94,900,000	0.00 Member	Buy
12:48:09	R2048	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	44,300,000	0.00 Client	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	16,100,000	0.00 Client	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	1,600,000	0.00 Client	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	16,200,000	0.00 Member	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member	Buy
13:23:58	R2048	On 07/11/2019			Bond Future	1	16,100,000	0.00 Member	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	8,400,000	0.00 Member	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	7,200,000	0.00 Member	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	8,400,000	0.00 Client	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	8,400,000	0.00 Member	Buy
13:23:58	R2048	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Buy
13:23:58	R2048	On 07/11/2019			Bond Future	1	44,300,000	0.00 Member	Buy
13:23:58	R2048	On 07/11/2019			Bond Future	1	16,200,000	0.00 Member	Buy
13:23:58	R2048	On 07/11/2019			Bond Future	1	1,100,000	0.00 Client	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	7,200,000	0.00 Client	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	7,200,000	0.00 Member	Buy
13:23:58	R2048	On 07/11/2019			Bond Future	1	16,100,000	0.00 Member	Buy
13:23:58	R2048	On 07/11/2019			Bond Future	1	44,300,000	0.00 Member	Sell
13:23:58	R2048	On 07/11/2019			Bond Future	1	16,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						22	379,600,000	0.00	
14:00:32	R207	On 07/11/2019			Bond Future	1	24,500,000	0.00 Client	Buy
14:00:32	R207	On 07/11/2019			Bond Future	1	24,500,000	0.00 Member	Sell
Total for R207 Bond Future						2	49,000,000	0.00	
16:37:56	R209	On 07/11/2019			Bond Future	1	19,800,000	0.00 Member	Sell
16:37:56	R209	On 07/11/2019			Bond Future	1	19,800,000	0.00 Client	Buy
Total for R209 Bond Future						2	39,600,000	0.00	
Grand Total for all Instruments						114	1,485,160,000	0.00	