



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 25/09/2019

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:10:40	R186	On 07/11/2019			Bond Future	1	125,000,000	0.00 Client	Buy
10:10:40	R186	On 07/11/2019			Bond Future	1	125,000,000	0.00 Member	Sell
11:55:49	R186	On 07/11/2019			Bond Future	1	117,000,000	0.00 Client	Buy
11:55:49	R186	On 07/11/2019			Bond Future	1	117,000,000	0.00 Member	Sell
12:09:06	R186	On 07/05/2020	8.93	Put	Bond Future	1	3,200,000	0.00 Client	Sell
12:09:06	R186	On 07/05/2020	7.60	Call	Bond Future	1	3,200,000	0.00 Client	Sell
12:09:06	R186	On 07/05/2020	7.60	Call	Bond Future	1	3,200,000	0.00 Member	Buy
12:09:06	R186	On 07/05/2020	8.28	Call	Bond Future	1	3,200,000	0.00 Client	Buy
12:09:06	R186	On 07/05/2020	8.93	Put	Bond Future	1	3,200,000	0.00 Member	Buy
12:09:06	R186	On 07/05/2020	8.28	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:42:37	R186	On 07/11/2019			Bond Future	1	117,000,000	0.00 Member	Sell
16:42:37	R186	On 07/11/2019			Bond Future	1	117,000,000	0.00 Member	Buy
Total for R186 Bond Future						12	737,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:06	R2030	On 07/11/2019	9.76	Put	Bond Future	1	2,900,000	0.00 Client	Sell
12:09:06	R2030	On 07/11/2019	9.76	Put	Bond Future	1	2,900,000	0.00 Member	Buy
12:09:06	R2030	On 07/11/2019	8.60	Call	Bond Future	1	2,900,000	0.00 Client	Sell
12:09:06	R2030	On 07/11/2019	8.60	Call	Bond Future	1	2,900,000	0.00 Member	Buy
12:09:06	R2030	On 07/11/2019	9.10	Call	Bond Future	1	2,900,000	0.00 Client	Buy
12:09:06	R2030	On 07/11/2019	9.10	Call	Bond Future	1	2,900,000	0.00 Member	Sell
Total for R2030 Bond Future						6	17,400,000	0.00	
9:03:36	R2035	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Buy
9:03:36	R2035	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Sell
9:31:29	R2035	On 07/11/2019			Bond Future	1	18,000,000	0.00 Member	Buy
9:31:29	R2035	On 07/11/2019			Bond Future	1	18,000,000	0.00 Member	Sell
12:09:06	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,900,000	0.00 Client	Sell
12:09:06	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,900,000	0.00 Client	Buy
12:09:06	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,900,000	0.00 Member	Sell
12:09:06	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,900,000	0.00 Member	Buy
12:09:06	R2035	On 07/05/2020	9.11	Call	Bond Future	1	2,900,000	0.00 Member	Buy
12:09:06	R2035	On 07/05/2020	9.11	Call	Bond Future	1	2,900,000	0.00 Client	Sell
13:04:38	R2035	On 07/11/2019			Bond Future	1	18,000,000	0.00 Member	Buy
13:04:38	R2035	On 07/11/2019			Bond Future	1	18,000,000	0.00 Client	Sell
17:15:13	R2035	On 07/11/2019			Bond Future	1	11,000,000	0.00 Member	Sell
17:15:13	R2035	On 07/11/2019			Bond Future	1	11,000,000	0.00 Client	Buy
Total for R2035 Bond Future						14	133,400,000	0.00	
15:32:46	R2044	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Sell
15:32:46	R2044	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Buy
15:35:24	R2044	On 07/11/2019			Bond Future	1	2,300,000	0.00 Client	Buy
15:35:24	R2044	On 07/11/2019			Bond Future	1	2,300,000	0.00 Member	Sell
Total for R2044 Bond Future						4	9,200,000	0.00	
11:27:38	R207	On 07/11/2019			Bond Future	1	69,400,000	0.00 Member	Sell
11:27:38	R207	On 07/11/2019			Bond Future	1	19,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:32:01	R207	On 07/11/2019			Bond Future	1	22,900,000	0.00 Member	Sell
11:32:01	R207	On 07/11/2019			Bond Future	1	19,100,000	0.00 Client	Buy
11:32:01	R207	On 07/11/2019			Bond Future	1	22,900,000	0.00 Member	Buy
11:32:01	R207	On 07/11/2019			Bond Future	1	19,100,000	0.00 Member	Sell
11:32:01	R207	On 07/11/2019			Bond Future	1	27,400,000	0.00 Client	Buy
11:32:01	R207	On 07/11/2019			Bond Future	1	27,400,000	0.00 Member	Buy
11:32:01	R207	On 07/11/2019			Bond Future	1	22,900,000	0.00 Client	Buy
11:32:01	R207	On 07/11/2019			Bond Future	1	27,400,000	0.00 Member	Sell
12:23:27	R207	On 07/11/2019			Bond Future	1	27,300,000	0.00 Member	Sell
12:23:27	R207	On 07/11/2019			Bond Future	1	9,000,000	0.00 Member	Buy
12:34:00	R207	On 07/11/2019			Bond Future	1	7,500,000	0.00 Member	Sell
12:34:00	R207	On 07/11/2019			Bond Future	1	9,000,000	0.00 Member	Sell
12:34:00	R207	On 07/11/2019			Bond Future	1	9,000,000	0.00 Client	Buy
12:34:00	R207	On 07/11/2019			Bond Future	1	10,800,000	0.00 Client	Buy
12:34:00	R207	On 07/11/2019			Bond Future	1	7,500,000	0.00 Client	Buy
12:34:00	R207	On 07/11/2019			Bond Future	1	7,500,000	0.00 Member	Buy
12:34:00	R207	On 07/11/2019			Bond Future	1	10,800,000	0.00 Member	Sell
12:34:00	R207	On 07/11/2019			Bond Future	1	10,800,000	0.00 Member	Buy
Total for R207 Bond Future						20	386,800,000	0.00	
10:54:36	R208	On 07/11/2019			Bond Future	1	33,200,000	0.00 Client	Buy
10:54:36	R208	On 07/11/2019			Bond Future	1	2,700,000	0.00 Member	Sell
10:56:40	R208	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
10:56:40	R208	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
10:56:40	R208	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Sell
10:56:40	R208	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Sell
10:56:40	R208	On 07/11/2019			Bond Future	1	20,000,000	0.00 Client	Sell
10:56:40	R208	On 07/11/2019			Bond Future	1	2,700,000	0.00 Client	Sell
10:56:40	R208	On 07/11/2019			Bond Future	1	8,400,000	0.00 Member	Sell
10:56:40	R208	On 07/11/2019			Bond Future	1	2,700,000	0.00 Member	Buy
10:56:40	R208	On 07/11/2019			Bond Future	1	8,400,000	0.00 Client	Sell
10:56:40	R208	On 07/11/2019			Bond Future	1	8,400,000	0.00 Member	Buy
10:56:40	R208	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Buy
12:23:27	R208	On 07/11/2019			Bond Future	1	98,100,000	0.00 Member	Buy
12:23:27	R208	On 07/11/2019			Bond Future	1	26,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:38:15	R208	On 07/11/2019			Bond Future	1	38,900,000	0.00 Member	Sell
12:38:15	R208	On 07/11/2019			Bond Future	1	38,900,000	0.00 Member	Buy
12:38:15	R208	On 07/11/2019			Bond Future	1	38,900,000	0.00 Client	Sell
12:38:16	R208	On 07/11/2019			Bond Future	1	26,900,000	0.00 Client	Sell
12:38:16	R208	On 07/11/2019			Bond Future	1	32,300,000	0.00 Client	Sell
12:38:16	R208	On 07/11/2019			Bond Future	1	32,300,000	0.00 Member	Sell
12:38:16	R208	On 07/11/2019			Bond Future	1	26,900,000	0.00 Member	Buy
12:38:16	R208	On 07/11/2019			Bond Future	1	32,300,000	0.00 Member	Buy
Total for R208 Bond Future						23	525,200,000	0.00	
10:10:40	R209	On 07/11/2019			Bond Future	1	33,600,000	0.00 Member	Buy
10:10:40	R209	On 07/11/2019			Bond Future	1	89,400,000	0.00 Member	Sell
12:02:46	R209	On 07/11/2019			Bond Future	1	23,400,000	0.00 Member	Buy
12:02:46	R209	On 07/11/2019			Bond Future	1	24,500,000	0.00 Member	Sell
13:10:21	R209	On 07/11/2019			Bond Future	1	4,900,000	0.00 Client	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	33,600,000	0.00 Client	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	2,800,000	0.00 Client	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	29,300,000	0.00 Member	Sell
13:10:21	R209	On 07/11/2019			Bond Future	1	29,300,000	0.00 Member	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	9,800,000	0.00 Member	Sell
13:10:21	R209	On 07/11/2019			Bond Future	1	9,800,000	0.00 Member	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	4,900,000	0.00 Member	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	2,800,000	0.00 Member	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
13:10:21	R209	On 07/11/2019			Bond Future	1	29,300,000	0.00 Client	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	4,900,000	0.00 Member	Sell
13:10:21	R209	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Sell
13:10:21	R209	On 07/11/2019			Bond Future	1	4,100,000	0.00 Member	Sell
13:10:21	R209	On 07/11/2019			Bond Future	1	3,500,000	0.00 Client	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	2,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:10:21	R209	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
13:10:21	R209	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	4,100,000	0.00 Client	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	9,800,000	0.00 Client	Buy
13:10:21	R209	On 07/11/2019			Bond Future	1	33,600,000	0.00 Member	Sell
13:12:48	R209	On 07/11/2019			Bond Future	1	23,400,000	0.00 Client	Buy
13:12:48	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Client	Buy
13:12:48	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Buy
13:12:48	R209	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Buy
13:12:48	R209	On 07/11/2019			Bond Future	1	23,400,000	0.00 Member	Sell
13:12:48	R209	On 07/11/2019			Bond Future	1	300,000	0.00 Client	Buy
13:12:48	R209	On 07/11/2019			Bond Future	1	800,000	0.00 Member	Sell
13:12:48	R209	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Sell
16:55:50	R209	On 07/11/2019			Bond Future	1	1,800,000	0.00 Member	Sell
16:55:50	R209	On 07/11/2019			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R209 Bond Future						40	459,200,000	0.00	
9:41:57	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Client	Sell
9:41:57	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Buy
10:10:40	R214	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Sell
10:10:40	R214	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Buy
11:51:56	R214	On 07/11/2019			Bond Future	1	10,000,000	0.00 Client	Buy
11:51:56	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Client	Sell
11:51:56	R214	On 07/11/2019			Bond Future	1	10,000,000	0.00 Member	Sell
11:51:56	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Buy
11:54:21	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Sell
11:54:21	R214	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Buy
Total for R214 Bond Future						10	640,000,000	0.00	
Grand Total for all Instruments						129	2,908,400,000	0.00	