



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 27/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:36:19	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Buy
11:36:19	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Sell
11:40:59	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Client	Sell
11:40:59	GOVI	On 01/08/2019		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					4	40,000	0.00	
14:29:00	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Member	Buy
14:29:00	IGOV	On 07/11/2019		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					2	20,000	0.00	
7:59:55	R186	On 01/08/2019		Bond Future	1	1,600,000	0.00 Member	Sell
7:59:55	R186	On 01/08/2019		Bond Future	1	3,800,000	0.00 Member	Buy
8:59:07	R186	On 01/08/2019		Bond Future	1	2,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:59:07	R186	On 01/08/2019			Bond Future	1	2,200,000	0.00 Member	Sell
8:59:07	R186	On 01/08/2019			Bond Future	1	2,200,000	0.00 Member	Buy
8:59:08	R186	On 01/08/2019			Bond Future	1	1,600,000	0.00 Client	Sell
8:59:08	R186	On 01/08/2019			Bond Future	1	1,600,000	0.00 Member	Buy
15:59:23	R186	On 01/08/2019			Bond Future	1	98,800,000	0.00 Member	Buy
15:59:23	R186	On 01/08/2019			Bond Future	1	2,600,000	0.00 Member	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	5,600,000	0.00 Member	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	5,600,000	0.00 Client	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	43,700,000	0.00 Client	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	5,600,000	0.00 Member	Buy
16:18:38	R186	On 01/08/2019			Bond Future	1	31,400,000	0.00 Client	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	8,200,000	0.00 Member	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	43,700,000	0.00 Member	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	8,200,000	0.00 Client	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	8,200,000	0.00 Member	Buy
16:18:38	R186	On 01/08/2019			Bond Future	1	43,700,000	0.00 Member	Buy
16:18:38	R186	On 01/08/2019			Bond Future	1	2,600,000	0.00 Member	Buy
16:18:38	R186	On 01/08/2019			Bond Future	1	2,600,000	0.00 Client	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	31,400,000	0.00 Member	Buy
16:18:38	R186	On 01/08/2019			Bond Future	1	31,400,000	0.00 Member	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Buy
16:18:38	R186	On 01/08/2019			Bond Future	1	7,300,000	0.00 Client	Sell
16:18:38	R186	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Sell
Total for R186 Bond Future						26	410,400,000	0.00	
17:18:35	R2030	On 01/08/2019			Bond Future	1	10,400,000	0.00 Member	Sell
17:18:35	R2030	On 01/08/2019			Bond Future	1	17,100,000	0.00 Member	Buy
17:22:06	R2030	On 01/08/2019			Bond Future	1	4,500,000	0.00 Member	Buy
17:22:06	R2030	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Buy
17:22:06	R2030	On 01/08/2019			Bond Future	1	4,500,000	0.00 Client	Sell
17:22:06	R2030	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:22:06	R2030	On 01/08/2019			Bond Future	1	10,400,000	0.00 Client	Sell
17:22:06	R2030	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Sell
17:22:06	R2030	On 01/08/2019			Bond Future	1	4,500,000	0.00 Member	Sell
17:22:06	R2030	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:22:06	R2030	On 01/08/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:22:06	R2030	On 01/08/2019			Bond Future	1	1,200,000	0.00 Client	Sell
17:22:06	R2030	On 01/08/2019			Bond Future	1	10,400,000	0.00 Member	Buy
Total for R2030 Bond Future						13	68,400,000	0.00	
11:16:42	R2037	On 01/08/2019			Bond Future	1	20,600,000	0.00 Member	Buy
11:16:42	R2037	On 01/08/2019			Bond Future	1	13,400,000	0.00 Member	Sell
11:18:55	R2037	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Buy
11:18:55	R2037	On 01/08/2019			Bond Future	1	7,200,000	0.00 Client	Sell
11:18:55	R2037	On 01/08/2019			Bond Future	1	7,200,000	0.00 Member	Sell
11:18:55	R2037	On 01/08/2019			Bond Future	1	13,400,000	0.00 Client	Sell
11:18:55	R2037	On 01/08/2019			Bond Future	1	13,400,000	0.00 Member	Buy
Total for R2037 Bond Future						7	82,400,000	0.00	
10:20:51	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
10:20:51	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
14:52:55	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Client	Buy
14:52:55	R2044	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
Total for R2044 Bond Future						4	2,000,000	0.00	
Grand Total for all Instruments						56	563,260,000	0.00	