



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 07/08/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:44:14	GOVI	On 07/11/2019		GOVI	1	90,000	0.00 Member	Sell
12:44:14	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Buy
12:49:43	GOVI	On 07/11/2019		GOVI	1	40,000	0.00 Client	Buy
12:49:43	GOVI	On 07/11/2019		GOVI	1	40,000	0.00 Member	Buy
12:49:43	GOVI	On 07/11/2019		GOVI	1	30,000	0.00 Member	Sell
12:49:43	GOVI	On 07/11/2019		GOVI	1	30,000	0.00 Member	Buy
12:49:43	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Sell
12:49:43	GOVI	On 07/11/2019		GOVI	1	40,000	0.00 Member	Sell
12:49:43	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Client	Buy
12:49:43	GOVI	On 07/11/2019		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					10	360,000	0.00	
8:39:32	R186	On 07/11/2019		Bond Future	1	25,000,000	0.00 Client	Buy
8:39:32	R186	On 07/11/2019		Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:18:31	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Buy
12:18:31	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
12:23:51	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Member	Sell
12:23:51	R186	On 07/11/2019			Bond Future	1	300,000	0.00 Client	Buy
15:04:31	R186	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
15:04:31	R186	On 07/11/2019			Bond Future	1	600,000,000	0.00 Member	Sell
16:20:52	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Buy
16:20:52	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	223,900,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	178,400,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	7,800,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	7,400,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	7,400,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	13,000,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	12,200,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	10,500,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,300,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	7,200,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	6,300,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,900,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	7,800,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	7,800,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	7,200,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	6,300,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	7,200,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	10,500,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	35,300,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	14,800,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	3,900,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	4,300,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	4,300,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	7,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	223,900,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	178,400,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	223,900,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	4,900,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	13,000,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	12,200,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	14,800,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	35,300,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	14,800,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	14,800,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	6,300,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	3,900,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	10,500,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	4,000,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,900,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,500,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	35,300,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,000,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	3,900,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,200,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	3,100,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	12,200,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	3,100,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	4,500,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	3,500,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	2,400,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	13,000,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	4,500,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	178,400,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	3,100,000	0.00 Member	Sell
16:29:57	R186	On 07/11/2019			Bond Future	1	14,800,000	0.00 Client	Buy
16:29:57	R186	On 07/11/2019			Bond Future	1	14,800,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,800,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	900,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	2,200,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,100,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	2,200,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	2,200,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,800,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	400,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	600,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	2,200,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,800,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	2,200,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	100,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	500,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,100,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	700,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,400,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	900,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,400,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	100,000	0.00 Client	Buy
16:29:58	R186	On 07/11/2019			Bond Future	1	1,300,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	1,600,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:29:58	R186	On 07/11/2019			Bond Future	1	2,200,000	0.00 Member	Sell
Total for R186 Bond Future						147	2,452,200,000	0.00	
12:18:31	R2030	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Sell
12:18:31	R2030	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
16:26:27	R2030	On 07/11/2019			Bond Future	1	200,000	0.00 Member	Buy
16:26:27	R2030	On 07/11/2019			Bond Future	1	200,000	0.00 Client	Sell
Total for R2030 Bond Future						4	800,000	0.00	
12:23:51	R2032	On 07/11/2019			Bond Future	1	17,400,000	0.00 Member	Sell
12:23:51	R2032	On 07/11/2019			Bond Future	1	4,300,000	0.00 Member	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	4,300,000	0.00 Member	Sell
12:46:40	R2032	On 07/11/2019			Bond Future	1	4,300,000	0.00 Client	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	5,100,000	0.00 Member	Sell
12:46:40	R2032	On 07/11/2019			Bond Future	1	2,000,000	0.00 Member	Sell
12:46:40	R2032	On 07/11/2019			Bond Future	1	3,000,000	0.00 Client	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	900,000	0.00 Client	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	2,000,000	0.00 Client	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
12:46:40	R2032	On 07/11/2019			Bond Future	1	3,000,000	0.00 Member	Sell
12:46:40	R2032	On 07/11/2019			Bond Future	1	5,100,000	0.00 Client	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	2,100,000	0.00 Client	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	5,100,000	0.00 Member	Buy
12:46:40	R2032	On 07/11/2019			Bond Future	1	900,000	0.00 Member	Sell
Total for R2032 Bond Future						19	69,600,000	0.00	
16:15:02	R2037	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:15:02	R2037	On 07/11/2019			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
16:19:36	R2037	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:19:36	R2037	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2037 Bond Future						4	4,000,000	0.00	
16:15:48	R209	On 07/11/2019	9.50	Call	Bond Future	1	28,200,000	0.00 Member	Buy
16:20:21	R209	On 07/11/2019	9.50	Call	Bond Future	1	500,000,000	0.00 Member	Sell
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	31,500,000	0.00 Client	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	31,500,000	0.00 Member	Sell
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	93,700,000	0.00 Client	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	28,200,000	0.00 Member	Sell
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	7,200,000	0.00 Member	Sell
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	204,600,000	0.00 Client	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	44,500,000	0.00 Client	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	90,300,000	0.00 Member	Sell
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	90,300,000	0.00 Client	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	7,200,000	0.00 Member	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	31,500,000	0.00 Member	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	90,300,000	0.00 Member	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	44,500,000	0.00 Member	Sell
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	93,700,000	0.00 Member	Sell
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	93,700,000	0.00 Member	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	7,200,000	0.00 Client	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	28,200,000	0.00 Client	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	44,500,000	0.00 Member	Buy
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	204,600,000	0.00 Member	Sell
16:58:38	R209	On 07/11/2019	9.50	Call	Bond Future	1	204,600,000	0.00 Member	Buy
Total for R209 Bond Future						22	2,000,000,000	0.00	
15:51:43	R214	On 07/11/2019			Bond Future	1	20,000,000	0.00 Member	Buy
15:51:43	R214	On 07/11/2019			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R214 Bond Future						2	40,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					208	4,566,960,000		0.00
