



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 21/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:12:31	GOVI	On 06/02/2020		GOVI	1	3,000,000	0.00 Member	Buy
16:12:31	GOVI	On 07/05/2020		GOVI	1	3,000,000	0.00 Member	Sell
16:12:31	GOVI	On 07/05/2020		GOVI	1	2,650,000	0.00 Member	Buy
16:12:31	GOVI	On 06/02/2020		GOVI	1	2,650,000	0.00 Member	Sell
16:14:04	GOVI	On 06/02/2020		GOVI	1	50,000	0.00 Member	Buy
16:14:04	GOVI	On 06/02/2020		GOVI	1	50,000	0.00 Member	Sell
17:13:32	GOVI	On 06/02/2020		GOVI	1	2,650,000	0.00 Client	Sell
17:13:32	GOVI	On 06/02/2020		GOVI	1	100,000	0.00 Client	Sell
17:13:32	GOVI	On 06/02/2020		GOVI	1	100,000	0.00 Member	Buy
17:13:32	GOVI	On 06/02/2020		GOVI	1	100,000	0.00 Member	Sell
17:13:32	GOVI	On 06/02/2020		GOVI	1	250,000	0.00 Member	Buy
17:13:32	GOVI	On 06/02/2020		GOVI	1	250,000	0.00 Client	Sell
17:13:32	GOVI	On 06/02/2020		GOVI	1	250,000	0.00 Member	Sell
17:13:32	GOVI	On 06/02/2020		GOVI	1	2,650,000	0.00 Member	Buy
17:14:47	GOVI	On 06/02/2020		GOVI	1	50,000	0.00 Client	Sell
17:14:47	GOVI	On 06/02/2020		GOVI	1	50,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:26:48	GOVI	On 07/05/2020			GOVI	1	100,000	0.00 Member	Buy
17:26:48	GOVI	On 07/05/2020			GOVI	1	250,000	0.00 Member	Sell
17:26:48	GOVI	On 07/05/2020			GOVI	1	250,000	0.00 Client	Buy
17:26:48	GOVI	On 07/05/2020			GOVI	1	250,000	0.00 Member	Buy
17:26:48	GOVI	On 07/05/2020			GOVI	1	100,000	0.00 Client	Buy
17:26:48	GOVI	On 07/05/2020			GOVI	1	2,650,000	0.00 Client	Buy
17:26:48	GOVI	On 07/05/2020			GOVI	1	100,000	0.00 Member	Sell
17:26:48	GOVI	On 07/05/2020			GOVI	1	2,650,000	0.00 Member	Sell
Total for GOVI GOVI						24	24,200,000	0.00	
9:55:37	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
9:55:37	R186	On 06/02/2020			Bond Future	1	31,000,000	0.00 Member	Sell
10:15:36	R186	On 07/05/2020			Bond Future	1	58,500,000	0.00 Client	Sell
10:15:36	R186	On 06/02/2020			Bond Future	1	58,500,000	0.00 Client	Buy
10:15:36	R186	On 06/02/2020			Bond Future	1	58,500,000	0.00 Member	Sell
10:15:36	R186	On 07/05/2020			Bond Future	1	58,500,000	0.00 Member	Buy
15:52:24	R186	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Sell
15:52:24	R186	On 07/05/2020			Bond Future	1	122,700,000	0.00 Member	Buy
15:58:00	R186	On 06/02/2020			Bond Future	1	7,600,000	0.00 Client	Buy
15:58:00	R186	On 06/02/2020			Bond Future	1	7,600,000	0.00 Member	Buy
15:58:00	R186	On 06/02/2020			Bond Future	1	7,600,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	6,900,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	2,300,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	1,300,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	900,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	800,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	6,900,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	4,000,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	2,300,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	6,900,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
15:58:01	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
15:58:01	R186	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	58,500,000	0.00 Member	Buy
16:38:01	R186	On 07/05/2020			Bond Future	1	5,600,000	0.00 Member	Buy
16:38:01	R186	On 07/05/2020			Bond Future	1	5,600,000	0.00 Client	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Buy
16:38:01	R186	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	7,200,000	0.00 Client	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	10,600,000	0.00 Member	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	5,600,000	0.00 Member	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	58,500,000	0.00 Member	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	7,200,000	0.00 Member	Buy
16:38:01	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
16:38:01	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	7,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
16:38:01	R186	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Buy
16:38:01	R186	On 07/05/2020			Bond Future	1	3,700,000	0.00 Client	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	10,600,000	0.00 Client	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	10,600,000	0.00 Member	Buy
16:38:01	R186	On 07/05/2020			Bond Future	1	58,500,000	0.00 Client	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	2,800,000	0.00 Client	Sell
16:38:01	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
16:38:02	R186	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
16:38:02	R186	On 07/05/2020			Bond Future	1	10,900,000	0.00 Client	Sell
16:38:02	R186	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Buy
16:38:02	R186	On 07/05/2020			Bond Future	1	11,900,000	0.00 Client	Sell
16:38:02	R186	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Sell
16:38:02	R186	On 07/05/2020			Bond Future	1	11,900,000	0.00 Member	Buy
16:38:02	R186	On 07/05/2020			Bond Future	1	11,900,000	0.00 Member	Sell
16:38:02	R186	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R186 Bond Future						78	848,800,000	0.00	
10:15:36	R2023	On 06/02/2020			Bond Future	1	96,000,000	0.00 Client	Buy
10:15:36	R2023	On 07/05/2020			Bond Future	1	96,000,000	0.00 Client	Sell
10:15:36	R2023	On 07/05/2020			Bond Future	1	96,000,000	0.00 Member	Buy
10:15:36	R2023	On 06/02/2020			Bond Future	1	96,000,000	0.00 Member	Sell
11:37:31	R2023	On 07/05/2020			Bond Future	1	50,200,000	0.00 Member	Sell
11:37:31	R2023	On 07/05/2020			Bond Future	1	29,000,000	0.00 Member	Buy
11:53:19	R2023	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Sell
11:53:19	R2023	On 07/05/2020			Bond Future	1	29,000,000	0.00 Member	Sell
11:53:19	R2023	On 07/05/2020			Bond Future	1	17,000,000	0.00 Member	Buy
11:53:19	R2023	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Buy
11:53:19	R2023	On 07/05/2020			Bond Future	1	17,000,000	0.00 Client	Buy
11:53:19	R2023	On 07/05/2020			Bond Future	1	29,000,000	0.00 Client	Buy
11:53:19	R2023	On 07/05/2020			Bond Future	1	17,000,000	0.00 Member	Sell
11:53:19	R2023	On 07/05/2020			Bond Future	1	4,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						14	584,800,000	0.00	
10:09:08	R2030	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Sell
10:09:08	R2030	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Buy
10:15:36	R2030	On 06/02/2020			Bond Future	1	49,000,000	0.00 Client	Buy
10:15:36	R2030	On 07/05/2020			Bond Future	1	49,000,000	0.00 Client	Sell
10:15:36	R2030	On 07/05/2020			Bond Future	1	49,000,000	0.00 Member	Buy
10:15:36	R2030	On 06/02/2020			Bond Future	1	49,000,000	0.00 Member	Sell
15:37:09	R2030	On 06/02/2020			Bond Future	1	36,000,000	0.00 Client	Buy
15:37:09	R2030	On 06/02/2020			Bond Future	1	36,000,000	0.00 Member	Sell
15:53:40	R2030	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Buy
15:53:40	R2030	On 06/02/2020			Bond Future	1	1,700,000	0.00 Client	Sell
16:09:51	R2030	On 06/02/2020			Bond Future	1	36,000,000	0.00 Client	Sell
16:09:51	R2030	On 06/02/2020			Bond Future	1	36,000,000	0.00 Member	Buy
Total for R2030 Bond Future						12	346,800,000	0.00	
15:37:09	R2037	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client	Sell
15:37:09	R2037	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Buy
16:09:51	R2037	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client	Buy
16:09:51	R2037	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Sell
Total for R2037 Bond Future						4	120,000,000	0.00	
17:27:29	R2044	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
17:27:29	R2044	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
17:48:21	R2044	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Buy
17:48:21	R2044	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
Total for R2044 Bond Future						4	800,000	0.00	
9:59:33	R208	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
9:59:33	R208	On 06/02/2020			Bond Future	1	7,800,000	0.00 Member	Buy
15:55:05	R208	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:55:05	R208	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Sell
15:55:05	R208	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Buy
15:55:05	R208	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Sell
15:55:05	R208	On 06/02/2020			Bond Future	1	3,600,000	0.00 Client	Sell
15:55:05	R208	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Sell
15:55:05	R208	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Buy
15:55:05	R208	On 06/02/2020			Bond Future	1	1,600,000	0.00 Client	Sell
15:55:05	R208	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Buy
15:55:05	R208	On 06/02/2020			Bond Future	1	2,200,000	0.00 Client	Sell
15:55:05	R208	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
Total for R208 Bond Future						13	31,200,000	0.00	
10:15:36	R213	On 07/05/2020			Bond Future	1	5,500,000	0.00 Client	Sell
10:15:36	R213	On 06/02/2020			Bond Future	1	5,500,000	0.00 Client	Buy
10:15:36	R213	On 06/02/2020			Bond Future	1	5,500,000	0.00 Member	Sell
10:15:36	R213	On 07/05/2020			Bond Future	1	5,500,000	0.00 Member	Buy
Total for R213 Bond Future						4	22,000,000	0.00	
Grand Total for all Instruments						153	1,978,600,000	0.00	