



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 21/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:45:47	I2025	On 05/11/2020		Bond Future	1	2,000,000	0.00 Member	Buy
14:45:47	I2025	On 05/11/2020		Bond Future	1	2,000,000	0.00 Member	Sell
14:58:55	I2025	On 05/11/2020		Bond Future	1	2,000,000	0.00 Client	Sell
14:58:55	I2025	On 05/11/2020		Bond Future	1	2,000,000	0.00 Member	Buy
17:17:12	I2025	On 05/11/2020		Bond Future	1	14,900,000	0.00 Member	Buy
17:17:12	I2025	On 05/11/2020		Bond Future	1	700,000	0.00 Member	Buy
17:17:12	I2025	On 05/11/2020		Bond Future	1	700,000	0.00 Member	Sell
17:17:12	I2025	On 05/11/2020		Bond Future	1	14,900,000	0.00 Member	Sell
17:40:25	I2025	On 05/11/2020		Bond Future	1	14,900,000	0.00 Client	Buy
17:40:25	I2025	On 05/11/2020		Bond Future	1	14,900,000	0.00 Member	Sell
17:46:55	I2025	On 05/11/2020		Bond Future	1	700,000	0.00 Member	Sell
17:46:55	I2025	On 05/11/2020		Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						12	70,400,000	0.00	
14:47:46	I2029	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
14:47:46	I2029	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
15:00:10	I2029	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Sell
15:00:10	I2029	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
Total for I2029 Bond Future						4	10,000,000	0.00	
10:43:09	I2033	On 05/11/2020			Bond Future	1	9,800,000	0.00 Member	Sell
11:12:37	I2033	On 05/11/2020			Bond Future	1	9,800,000	0.00 Client	Buy
17:17:12	I2033	On 05/11/2020			Bond Future	1	8,700,000	0.00 Member	Sell
17:17:12	I2033	On 05/11/2020			Bond Future	1	8,700,000	0.00 Member	Buy
17:42:02	I2033	On 05/11/2020			Bond Future	1	8,700,000	0.00 Member	Buy
17:42:02	I2033	On 05/11/2020			Bond Future	1	8,700,000	0.00 Client	Sell
Total for I2033 Bond Future						6	54,400,000	0.00	
11:20:04	JIBAR FUTURE	On 16/09/2020			Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
11:20:04	JIBAR FUTURE	On 16/09/2020			Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Buy
11:29:24	JIBAR FUTURE	On 16/09/2020			Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Buy
11:29:24	JIBAR FUTURE	On 16/09/2020			Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	4,000,000,000	0.00	
10:43:58	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:03:14	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:03:51	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:03:51	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
13:38:38	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:48:01	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
13:48:52	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:48:52	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:47:46	R186	On 05/11/2020			Bond Future	1	25,700,000	0.00 Member	Sell
14:47:46	R186	On 05/11/2020			Bond Future	1	25,700,000	0.00 Member	Buy
15:20:13	R186	On 05/11/2020			Bond Future	1	25,700,000	0.00 Member	Sell
15:20:13	R186	On 05/11/2020			Bond Future	1	25,700,000	0.00 Client	Buy
Total for R186 Bond Future						12	110,800,000	0.00	
10:35:27	R2030	On 05/11/2020			Bond Future	1	15,900,000	0.00 Member	Sell
11:06:59	R2030	On 05/11/2020			Bond Future	1	11,500,000	0.00 Member	Buy
11:08:40	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
11:08:40	R2030	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Buy
11:08:40	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
11:08:40	R2030	On 05/11/2020			Bond Future	1	11,500,000	0.00 Member	Sell
11:08:40	R2030	On 05/11/2020			Bond Future	1	11,500,000	0.00 Client	Buy
11:08:40	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
11:08:40	R2030	On 05/11/2020			Bond Future	1	4,000,000	0.00 Client	Buy
11:08:40	R2030	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
14:47:46	R2030	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Buy
14:47:46	R2030	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Sell
15:02:25	R2030	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Buy
15:02:25	R2030	On 05/11/2020			Bond Future	1	6,400,000	0.00 Client	Sell
Total for R2030 Bond Future						14	89,200,000	0.00	
14:47:46	R2032	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Buy
14:47:46	R2032	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Sell
15:03:59	R2032	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Buy
15:03:59	R2032	On 05/11/2020			Bond Future	1	15,000,000	0.00 Client	Sell
15:43:06	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
15:43:06	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
16:08:16	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
16:08:16	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						8	61,600,000	0.00	
14:47:46	R2035	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Buy
14:47:46	R2035	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Sell
15:06:48	R2035	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Buy
15:06:48	R2035	On 05/11/2020			Bond Future	1	3,800,000	0.00 Client	Sell
15:43:06	R2035	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
15:43:06	R2035	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
16:12:12	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
16:12:12	R2035	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
16:48:25	R2035	On 05/11/2020			Bond Future	1	111,600,000	0.00 Client	Sell
16:48:25	R2035	On 05/11/2020			Bond Future	1	111,600,000	0.00 Member	Buy
16:51:18	R2035	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
16:51:18	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
16:51:18	R2035	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:51:18	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
16:51:18	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
16:51:18	R2035	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:51:18	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
16:51:18	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
Total for R2035 Bond Future						18	252,200,000	0.00	
14:47:46	R2037	On 05/11/2020			Bond Future	1	28,300,000	0.00 Member	Buy
14:47:46	R2037	On 05/11/2020			Bond Future	1	28,300,000	0.00 Member	Sell
15:08:24	R2037	On 05/11/2020			Bond Future	1	28,300,000	0.00 Member	Buy
15:08:24	R2037	On 05/11/2020			Bond Future	1	28,300,000	0.00 Client	Sell
15:43:06	R2037	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Buy
15:43:06	R2037	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Sell
16:16:42	R2037	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Buy
16:50:29	R2037	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Sell
16:53:28	R2037	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
16:53:28	R2037	On 05/11/2020			Bond Future	1	7,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:28	R2037	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
16:53:28	R2037	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
16:53:28	R2037	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
Total for R2037 Bond Future						13	164,200,000	0.00	
14:47:46	R2040	On 05/11/2020			Bond Future	1	11,100,000	0.00 Member	Sell
14:47:46	R2040	On 05/11/2020			Bond Future	1	11,100,000	0.00 Member	Buy
15:10:23	R2040	On 05/11/2020			Bond Future	1	11,100,000	0.00 Client	Buy
15:10:23	R2040	On 05/11/2020			Bond Future	1	11,100,000	0.00 Member	Sell
15:43:06	R2040	On 05/11/2020			Bond Future	1	10,600,000	0.00 Member	Buy
15:43:06	R2040	On 05/11/2020			Bond Future	1	10,600,000	0.00 Member	Sell
16:18:05	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
16:18:05	R2040	On 05/11/2020			Bond Future	1	10,600,000	0.00 Member	Buy
16:52:14	R2040	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
16:52:14	R2040	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
16:55:48	R2040	On 05/11/2020			Bond Future	1	4,100,000	0.00 Client	Sell
16:55:48	R2040	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Sell
16:55:48	R2040	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Buy
16:55:48	R2040	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Sell
16:55:48	R2040	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
16:55:48	R2040	On 05/11/2020			Bond Future	1	5,000,000	0.00 Client	Sell
16:55:48	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
16:55:48	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
17:46:45	R2040	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
17:46:45	R2040	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R2040 Bond Future						20	112,400,000	0.00	
14:47:46	R2044	On 05/11/2020			Bond Future	1	10,800,000	0.00 Member	Sell
14:47:46	R2044	On 05/11/2020			Bond Future	1	10,800,000	0.00 Member	Buy
15:14:43	R2044	On 05/11/2020			Bond Future	1	10,800,000	0.00 Member	Sell
15:14:43	R2044	On 05/11/2020			Bond Future	1	10,800,000	0.00 Client	Buy
15:16:39	R2044	On 05/11/2020			Bond Future	1	27,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:39	R2044	On 05/11/2020			Bond Future	1	27,700,000	0.00 Member	Buy
15:28:04	R2044	On 05/11/2020			Bond Future	1	27,700,000	0.00 Client	Sell
15:28:04	R2044	On 05/11/2020			Bond Future	1	27,700,000	0.00 Member	Buy
15:43:06	R2044	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Buy
15:43:06	R2044	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Sell
16:19:06	R2044	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Buy
16:54:33	R2044	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Sell
16:55:46	R2044	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
16:55:46	R2044	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
16:55:46	R2044	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
16:55:46	R2044	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Buy
16:55:46	R2044	On 05/11/2020			Bond Future	1	6,900,000	0.00 Client	Sell
Total for R2044 Bond Future						17	204,400,000	0.00	
14:47:46	R2048	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
14:47:46	R2048	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
15:18:02	R2048	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Buy
15:18:02	R2048	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
15:43:06	R2048	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:43:06	R2048	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:19:46	R2048	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Sell
16:19:46	R2048	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R2048 Bond Future						8	22,400,000	0.00	
14:47:46	R210	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
14:47:46	R210	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
15:22:49	R210	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
15:22:49	R210	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
Total for R210 Bond Future						4	6,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					140	5,158,000,000		0.00
