



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 20/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:54:24	R186	On 04/02/2021		Bond Future	1	200,000	0.00 Member	Sell
11:45:36	R186	On 04/02/2021		Bond Future	1	200,000	0.00 Client	Buy
13:28:38	R186	On 04/02/2021		Bond Future	1	10,700,000	0.00 Member	Sell
14:32:18	R186	On 04/02/2021		Bond Future	1	10,700,000	0.00 Client	Buy
Total for R186 Bond Future					4	21,800,000	0.00	
9:48:36	R2044	On 04/02/2021		Bond Future	1	200,000,000	0.00 Member	Sell
9:48:36	R2044	On 04/02/2021		Bond Future	1	200,000,000	0.00 Member	Buy
11:07:55	R2044	On 04/02/2021		Bond Future	1	106,700,000	0.00 Member	Buy
11:07:55	R2044	On 04/02/2021		Bond Future	1	200,000,000	0.00 Member	Sell
11:07:55	R2044	On 04/02/2021		Bond Future	1	106,700,000	0.00 Member	Sell
11:09:21	R2044	On 04/02/2021		Bond Future	1	24,000,000	0.00 Member	Buy
11:09:21	R2044	On 04/02/2021		Bond Future	1	106,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:25:44	R2044	On 04/02/2021			Bond Future	1	200,000,000	0.00 Client	Buy
11:35:04	R2044	On 04/02/2021			Bond Future	1	7,500,000	0.00 Member	Sell
11:35:04	R2044	On 04/02/2021			Bond Future	1	7,500,000	0.00 Member	Buy
11:35:04	R2044	On 04/02/2021			Bond Future	1	7,500,000	0.00 Client	Buy
11:35:05	R2044	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Sell
11:35:05	R2044	On 04/02/2021			Bond Future	1	2,200,000	0.00 Client	Buy
11:35:05	R2044	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Buy
11:35:06	R2044	On 04/02/2021			Bond Future	1	5,300,000	0.00 Member	Buy
11:35:06	R2044	On 04/02/2021			Bond Future	1	2,600,000	0.00 Member	Sell
11:35:06	R2044	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Sell
11:35:06	R2044	On 04/02/2021			Bond Future	1	4,700,000	0.00 Member	Sell
11:35:06	R2044	On 04/02/2021			Bond Future	1	4,700,000	0.00 Member	Buy
11:35:06	R2044	On 04/02/2021			Bond Future	1	2,600,000	0.00 Member	Buy
11:35:06	R2044	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Buy
11:35:06	R2044	On 04/02/2021			Bond Future	1	4,700,000	0.00 Client	Buy
11:35:06	R2044	On 04/02/2021			Bond Future	1	1,400,000	0.00 Client	Buy
11:35:06	R2044	On 04/02/2021			Bond Future	1	5,300,000	0.00 Member	Sell
11:35:06	R2044	On 04/02/2021			Bond Future	1	5,300,000	0.00 Client	Buy
11:35:06	R2044	On 04/02/2021			Bond Future	1	2,600,000	0.00 Client	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	2,900,000	0.00 Client	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	2,700,000	0.00 Member	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	35,400,000	0.00 Member	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	2,900,000	0.00 Member	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	2,700,000	0.00 Member	Sell
11:35:07	R2044	On 04/02/2021			Bond Future	1	2,700,000	0.00 Member	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	3,900,000	0.00 Client	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	3,900,000	0.00 Member	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	11,400,000	0.00 Member	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	35,400,000	0.00 Member	Sell
11:35:07	R2044	On 04/02/2021			Bond Future	1	35,400,000	0.00 Client	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	3,900,000	0.00 Member	Sell
11:35:07	R2044	On 04/02/2021			Bond Future	1	24,000,000	0.00 Client	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	2,900,000	0.00 Member	Sell
11:35:07	R2044	On 04/02/2021			Bond Future	1	2,700,000	0.00 Client	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	11,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:35:07	R2044	On 04/02/2021			Bond Future	1	11,400,000	0.00 Client	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	2,700,000	0.00 Client	Buy
11:35:07	R2044	On 04/02/2021			Bond Future	1	2,700,000	0.00 Member	Sell
11:35:07	R2044	On 04/02/2021			Bond Future	1	24,000,000	0.00 Member	Sell
17:13:45	R2044	On 04/02/2021			Bond Future	1	200,000,000	0.00 Member	Sell
17:13:45	R2044	On 04/02/2021			Bond Future	1	200,000,000	0.00 Client	Buy
Total for R2044 Bond Future						48	1,840,200,000	0.00	
14:16:11	R214	On 04/02/2021			Bond Future	1	10,500,000	0.00 Member	Sell
14:16:11	R214	On 04/02/2021			Bond Future	1	24,900,000	0.00 Member	Buy
14:26:09	R214	On 04/02/2021			Bond Future	1	5,800,000	0.00 Client	Sell
14:26:09	R214	On 04/02/2021			Bond Future	1	10,500,000	0.00 Client	Sell
14:26:09	R214	On 04/02/2021			Bond Future	1	7,100,000	0.00 Client	Sell
14:26:09	R214	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
14:26:09	R214	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
14:26:09	R214	On 04/02/2021			Bond Future	1	7,100,000	0.00 Member	Buy
14:26:09	R214	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Sell
14:26:09	R214	On 04/02/2021			Bond Future	1	7,100,000	0.00 Member	Sell
14:26:09	R214	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Sell
14:26:09	R214	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Buy
14:26:09	R214	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
14:26:09	R214	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
14:26:09	R214	On 04/02/2021			Bond Future	1	10,500,000	0.00 Member	Buy
14:26:09	R214	On 04/02/2021			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R214 Bond Future						16	99,600,000	0.00	
Grand Total for all Instruments						68	1,961,600,000	0.00	