



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 21/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:05:47	GOVI	On 06/02/2020		GOVI	1	240,000	0.00 Member	Buy
12:05:47	GOVI	On 06/02/2020		GOVI	1	240,000	0.00 Member	Sell
12:09:57	GOVI	On 06/02/2020		GOVI	1	240,000	0.00 Client	Sell
12:09:57	GOVI	On 06/02/2020		GOVI	1	240,000	0.00 Member	Buy
16:51:01	GOVI	On 06/02/2020		GOVI	1	250,000	0.00 Member	Buy
16:51:01	GOVI	On 06/02/2020		GOVI	1	250,000	0.00 Member	Sell
17:07:13	GOVI	On 06/02/2020		GOVI	1	250,000	0.00 Client	Sell
17:07:13	GOVI	On 06/02/2020		GOVI	1	250,000	0.00 Member	Buy
Total for GOVI GOVI					8	1,960,000	0.00	
9:05:23	R186	On 06/02/2020		Bond Future	1	1,000,000	0.00 Member	Buy
9:05:23	R186	On 06/02/2020		Bond Future	1	1,000,000	0.00 Member	Sell
9:09:25	R186	On 06/02/2020		Bond Future	1	1,000,000	0.00 Client	Buy
9:09:25	R186	On 06/02/2020		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
9:41:16	R186	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
9:41:16	R186	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
9:43:02	R186	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
9:43:02	R186	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:01:53	R186	On 06/02/2020			Bond Future	1	51,000,000	0.00 Client	Sell
10:01:53	R186	On 06/02/2020			Bond Future	1	51,000,000	0.00 Member	Buy
10:58:31	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
10:58:31	R186	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Sell
10:58:31	R186	On 06/02/2020			Bond Future	1	5,000,000	0.00 Client	Buy
10:58:31	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Sell
17:15:34	R186	On 06/02/2020			Bond Future	1	149,000,000	0.00 Member	Buy
17:15:34	R186	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	8,400,000	0.00 Member	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	7,700,000	0.00 Member	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	28,400,000	0.00 Member	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	56,900,000	0.00 Member	Buy
17:22:15	R186	On 06/02/2020			Bond Future	1	56,900,000	0.00 Member	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	8,200,000	0.00 Member	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	35,900,000	0.00 Member	Buy
17:22:15	R186	On 06/02/2020			Bond Future	1	35,900,000	0.00 Member	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	28,400,000	0.00 Member	Buy
17:22:15	R186	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:22:15	R186	On 06/02/2020			Bond Future	1	8,400,000	0.00 Member	Buy
17:22:15	R186	On 06/02/2020			Bond Future	1	2,400,000	0.00 Client	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:22:15	R186	On 06/02/2020			Bond Future	1	7,700,000	0.00 Client	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	35,900,000	0.00 Client	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	8,400,000	0.00 Client	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	8,200,000	0.00 Client	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	28,400,000	0.00 Client	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	8,200,000	0.00 Member	Buy
17:22:15	R186	On 06/02/2020			Bond Future	1	7,700,000	0.00 Member	Buy
17:22:15	R186	On 06/02/2020			Bond Future	1	56,900,000	0.00 Client	Sell
17:22:15	R186	On 06/02/2020			Bond Future	1	1,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						39	736,000,000	0.00	
10:01:53	R2023	On 06/02/2020			Bond Future	1	68,000,000	0.00 Client	Sell
10:01:53	R2023	On 06/02/2020			Bond Future	1	68,000,000	0.00 Member	Buy
10:58:31	R2023	On 06/02/2020			Bond Future	1	17,500,000	0.00 Member	Sell
10:58:31	R2023	On 06/02/2020			Bond Future	1	8,800,000	0.00 Member	Buy
11:00:21	R2023	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Sell
11:00:21	R2023	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Buy
11:00:21	R2023	On 06/02/2020			Bond Future	1	4,700,000	0.00 Member	Buy
11:00:21	R2023	On 06/02/2020			Bond Future	1	4,000,000	0.00 Client	Buy
11:00:21	R2023	On 06/02/2020			Bond Future	1	8,800,000	0.00 Member	Sell
11:00:21	R2023	On 06/02/2020			Bond Future	1	4,700,000	0.00 Client	Buy
11:00:21	R2023	On 06/02/2020			Bond Future	1	8,800,000	0.00 Client	Buy
11:00:21	R2023	On 06/02/2020			Bond Future	1	4,700,000	0.00 Member	Sell
17:15:34	R2023	On 06/02/2020			Bond Future	1	42,900,000	0.00 Member	Buy
17:15:34	R2023	On 06/02/2020			Bond Future	1	42,900,000	0.00 Client	Sell
Total for R2023 Bond Future						14	291,800,000	0.00	
10:01:53	R2030	On 06/02/2020			Bond Future	1	49,000,000	0.00 Client	Sell
10:01:53	R2030	On 06/02/2020			Bond Future	1	49,000,000	0.00 Member	Buy
17:15:34	R2030	On 06/02/2020			Bond Future	1	18,700,000	0.00 Member	Buy
17:15:34	R2030	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
17:15:34	R2030	On 06/02/2020			Bond Future	1	18,700,000	0.00 Client	Sell
17:15:34	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
17:23:14	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
17:23:14	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
17:23:14	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
17:23:14	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
17:23:14	R2030	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
17:23:14	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
17:23:14	R2030	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
17:23:14	R2030	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Sell
17:23:14	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:23:14	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
17:23:14	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
Total for R2030 Bond Future						17	138,200,000	0.00	
9:37:13	R2035	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Buy
9:37:13	R2035	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Sell
11:40:32	R2035	On 06/02/2020			Bond Future	1	35,000,000	0.00 Client	Buy
11:40:32	R2035	On 06/02/2020			Bond Future	1	35,000,000	0.00 Member	Sell
16:38:53	R2035	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Sell
16:38:53	R2035	On 06/02/2020			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R2035 Bond Future						6	76,400,000	0.00	
11:40:31	R2037	On 06/02/2020			Bond Future	1	35,000,000	0.00 Client	Sell
11:40:31	R2037	On 06/02/2020			Bond Future	1	35,000,000	0.00 Member	Buy
Total for R2037 Bond Future						2	70,000,000	0.00	
14:44:52	R209	On 06/02/2020			Bond Future	1	6,700,000	0.00 Member	Buy
14:44:52	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
17:16:30	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
17:16:30	R209	On 06/02/2020			Bond Future	1	6,600,000	0.00 Member	Buy
17:16:30	R209	On 06/02/2020			Bond Future	1	6,600,000	0.00 Client	Sell
17:16:30	R209	On 06/02/2020			Bond Future	1	6,600,000	0.00 Member	Sell
17:16:30	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
Total for R209 Bond Future						7	26,800,000	0.00	
13:05:09	R212	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell
13:05:09	R212	On 06/02/2020			Bond Future	1	140,400,000	0.00 Member	Buy
13:13:02	R212	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Buy
13:13:02	R212	On 06/02/2020			Bond Future	1	6,400,000	0.00 Member	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	6,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	6,000,000	0.00 Member	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	18,000,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	600,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	26,400,000	0.00 Member	Buy
13:13:02	R212	On 06/02/2020			Bond Future	1	6,400,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	7,600,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	60,200,000	0.00 Member	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	26,400,000	0.00 Member	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	18,000,000	0.00 Member	Buy
13:13:02	R212	On 06/02/2020			Bond Future	1	6,400,000	0.00 Member	Buy
13:13:02	R212	On 06/02/2020			Bond Future	1	7,600,000	0.00 Member	Buy
13:13:02	R212	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:13:02	R212	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Buy
13:13:02	R212	On 06/02/2020			Bond Future	1	18,000,000	0.00 Member	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	9,000,000	0.00 Member	Buy
13:13:02	R212	On 06/02/2020			Bond Future	1	9,000,000	0.00 Member	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	7,600,000	0.00 Member	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	5,200,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	26,400,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	6,000,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	60,200,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	9,000,000	0.00 Client	Sell
13:13:02	R212	On 06/02/2020			Bond Future	1	60,200,000	0.00 Member	Buy
15:48:35	R212	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
15:48:35	R212	On 06/02/2020			Bond Future	1	56,600,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	24,300,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			Bond Future	1	24,300,000	0.00 Client	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	10,600,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			Bond Future	1	2,100,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			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
15:57:47	R212	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			Bond Future	1	7,300,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	24,300,000	0.00 Member	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	10,600,000	0.00 Member	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	7,300,000	0.00 Client	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	7,300,000	0.00 Member	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	2,600,000	0.00 Client	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	2,100,000	0.00 Client	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	2,400,000	0.00 Client	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	10,600,000	0.00 Client	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	2,100,000	0.00 Member	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
15:57:47	R212	On 06/02/2020			Bond Future	1	3,700,000	0.00 Client	Sell
15:57:47	R212	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R212 Bond Future						62	788,000,000	0.00	
10:01:53	R213	On 06/02/2020			Bond Future	1	5,000,000	0.00 Client	Buy
10:01:53	R213	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R213 Bond Future						2	10,000,000	0.00	
Grand Total for all Instruments						157	2,139,160,000	0.00	