



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:08:55	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
10:08:55	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
10:13:23	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
10:13:23	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
13:05:26	IGOV	On 05/11/2020		Index Future	1	440,000	0.00 Member	Buy
13:05:26	IGOV	On 05/11/2020		Index Future	1	440,000	0.00 Member	Sell
14:31:18	IGOV	On 05/11/2020		Index Future	1	440,000	0.00 Member	Buy
14:31:18	IGOV	On 05/11/2020		Index Future	1	440,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>1,760,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:39:41	JIBAR FUTURE	On 15/09/2021			Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Sell
10:39:41	JIBAR FUTURE	On 15/09/2021			Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
10:51:58	JIBAR FUTURE	On 15/09/2021			Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
10:51:58	JIBAR FUTURE	On 15/09/2021			Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>4</b>	<b>12,000,000,000</b>	<b>0.00</b>	
11:33:05	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Client	Buy
11:33:05	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Client	Sell
11:33:05	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Client	Buy
11:33:05	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Client	Sell
11:33:05	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Client	Sell
11:33:05	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>9,600,000</b>	<b>0.00</b>	
17:21:43	R202	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Sell
17:31:26	R202	On 05/11/2020			Bond Future	1	5,500,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>11,000,000</b>	<b>0.00</b>	
9:51:13	R2023	On 05/11/2020			Bond Future	1	42,100,000	0.00 Member	Buy
9:51:13	R2023	On 05/11/2020			Bond Future	1	42,100,000	0.00 Member	Sell
10:23:58	R2023	On 05/11/2020			Bond Future	1	42,100,000	0.00 Member	Sell
10:23:58	R2023	On 05/11/2020			Bond Future	1	42,100,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>168,400,000</b>	<b>0.00</b>	
9:34:45	R2030	On 05/11/2020			Bond Future	1	83,400,000	0.00 Member	Sell
9:34:45	R2030	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
10:32:20	R2030	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Sell
10:32:20	R2030	On 05/11/2020			Bond Future	1	38,400,000	0.00 Member	Sell
10:32:20	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:32:20	R2030	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Sell
10:32:20	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	4,500,000	0.00 Client	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	8,500,000	0.00 Client	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	38,400,000	0.00 Client	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Sell
10:32:20	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:32:20	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Member	Sell
10:32:20	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Client	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Member	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Client	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	38,400,000	0.00 Member	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:32:20	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Client	Buy
11:33:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Client	Sell
11:33:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Client	Buy
11:33:05	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Client	Sell
11:33:05	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Client	Buy
11:33:05	R2030	On 05/11/2020	8.10	Call	Bond Future	1	1,700,000	0.00 Client	Sell
11:33:05	R2030	On 05/11/2020	8.85	Call	Bond Future	1	1,700,000	0.00 Client	Buy
11:33:05	R2030	On 05/11/2020	8.85	Call	Bond Future	1	1,700,000	0.00 Client	Sell
11:33:05	R2030	On 05/11/2020	8.10	Call	Bond Future	1	1,700,000	0.00 Client	Buy
11:33:06	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Client	Buy
11:33:06	R2030	On 05/11/2020	9.61	Put	Bond Future	1	1,700,000	0.00 Client	Sell
11:33:06	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Client	Sell
11:33:06	R2030	On 05/11/2020	9.61	Put	Bond Future	1	1,700,000	0.00 Client	Buy
11:55:34	R2030	On 05/11/2020			Bond Future	1	83,400,000	0.00 Member	Sell
11:55:34	R2030	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Sell
12:28:00	R2030	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:28:00	R2030	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Sell
12:28:00	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	38,400,000	0.00 Client	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	38,400,000	0.00 Member	Sell
12:28:00	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:28:00	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	8,500,000	0.00 Client	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Client	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
12:28:00	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Member	Sell
12:28:00	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Sell
12:28:00	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Client	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	4,500,000	0.00 Client	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Client	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Member	Buy
12:28:00	R2030	On 05/11/2020			Bond Future	1	38,400,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>62</b>	<b>696,600,000</b>	<b>0.00</b>	
10:09:10	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
10:09:10	R2035	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Buy
10:25:13	R2035	On 05/11/2020			Bond Future	1	3,100,000	0.00 Member	Buy
10:25:13	R2035	On 05/11/2020			Bond Future	1	3,100,000	0.00 Client	Sell
10:25:13	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
10:25:13	R2035	On 05/11/2020			Bond Future	1	3,100,000	0.00 Member	Sell
10:25:13	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>12,800,000</b>	<b>0.00</b>	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					<b>93</b>	<b>12,900,200,000</b>		<b>0.00</b>