



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 10/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:27:09	I2038	On 05/11/2020		Bond Future	1	47,500,000	0.00 Member	Buy
11:48:04	I2038	On 05/11/2020		Bond Future	1	47,500,000	0.00 Client	Sell
Total for I2038 Bond Future					2	95,000,000	0.00	
9:26:06	I2050	On 05/11/2020		Bond Future	1	4,000,000	0.00 Member	Sell
10:13:37	I2050	On 05/11/2020		Bond Future	1	4,000,000	0.00 Client	Buy
10:27:09	I2050	On 05/11/2020		Bond Future	1	56,400,000	0.00 Member	Buy
11:38:30	I2050	On 05/11/2020		Bond Future	1	56,400,000	0.00 Client	Sell
Total for I2050 Bond Future					4	120,800,000	0.00	
11:10:02	R186	On 05/11/2020		Bond Future	1	29,900,000	0.00 Member	Sell
12:42:05	R186	On 05/11/2020		Bond Future	1	17,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:44:27	R186	On 05/11/2020			Bond Future	1	6,300,000	0.00 Member	Sell
12:44:27	R186	On 05/11/2020			Bond Future	1	4,000,000	0.00 Client	Buy
12:44:27	R186	On 05/11/2020			Bond Future	1	6,300,000	0.00 Client	Buy
12:44:27	R186	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Buy
12:44:27	R186	On 05/11/2020			Bond Future	1	6,300,000	0.00 Member	Buy
12:44:27	R186	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
12:44:28	R186	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Buy
12:44:28	R186	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
12:44:28	R186	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
14:08:52	R186	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
14:36:10	R186	On 05/11/2020			Bond Future	1	5,100,000	0.00 Client	Buy
15:37:01	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
15:37:01	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:50:01	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:50:01	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
17:22:27	R186	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:22:27	R186	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:24:23	R186	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
17:24:23	R186	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
17:36:03	R186	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
17:36:03	R186	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Sell
17:46:11	R186	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:46:11	R186	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R186 Bond Future						25	309,200,000	0.00	
14:19:38	R202	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
14:39:07	R202	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
14:49:10	R202	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Sell
14:49:10	R202	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
Total for R202 Bond Future						4	1,200,000	0.00	
11:10:02	R2023	On 05/11/2020			Bond Future	1	9,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:47:22	R2023	On 05/11/2020			Bond Future	1	9,300,000	0.00 Member	Buy
14:34:25	R2023	On 05/11/2020			Bond Future	1	9,300,000	0.00 Member	Sell
14:34:25	R2023	On 05/11/2020			Bond Future	1	9,300,000	0.00 Client	Buy
Total for R2023 Bond Future						4	37,200,000	0.00	
14:08:52	R2030	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Sell
16:48:52	R2030	On 05/11/2020			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2030 Bond Future						2	10,000,000	0.00	
17:22:27	R2032	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Buy
17:22:27	R2032	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Sell
17:45:34	R2032	On 05/11/2020			Bond Future	1	4,200,000	0.00 Client	Buy
17:45:34	R2032	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Sell
Total for R2032 Bond Future						4	16,800,000	0.00	
9:30:00	R2040	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
9:30:00	R2040	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Buy
9:30:00	R2040	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy
9:30:00	R2040	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Sell
10:45:47	R2040	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
10:45:47	R2040	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
10:45:47	R2040	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Sell
10:45:47	R2040	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
10:45:47	R2040	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
Total for R2040 Bond Future						9	13,200,000	0.00	
9:38:38	R2044	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
9:38:38	R2044	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Buy
9:38:38	R2044	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Sell
9:38:38	R2044	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:43:37	R2044	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
10:43:37	R2044	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
10:43:37	R2044	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
10:43:37	R2044	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
10:43:37	R2044	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Sell
Total for R2044 Bond Future						9	13,200,000	0.00	
9:38:38	R2048	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
9:38:38	R2048	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Sell
9:38:38	R2048	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
9:38:38	R2048	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
Total for R2048 Bond Future						4	3,200,000	0.00	
14:08:52	R214	On 05/11/2020			Bond Future	1	60,400,000	0.00 Member	Buy
14:08:52	R214	On 05/11/2020			Bond Future	1	32,500,000	0.00 Member	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	12,500,000	0.00 Member	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	3,900,000	0.00 Member	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	3,900,000	0.00 Member	Buy
14:56:03	R214	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
14:56:03	R214	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	3,900,000	0.00 Client	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	12,500,000	0.00 Client	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	32,500,000	0.00 Client	Sell
14:56:03	R214	On 05/11/2020			Bond Future	1	12,500,000	0.00 Member	Buy
14:56:03	R214	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
14:56:03	R214	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Buy
14:56:03	R214	On 05/11/2020			Bond Future	1	32,500,000	0.00 Member	Buy
14:56:03	R214	On 05/11/2020			Bond Future	1	9,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:45	R214	On 05/11/2020			Bond Future	1	15,500,000	0.00 Member	Sell
16:26:45	R214	On 05/11/2020			Bond Future	1	34,200,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	2,400,000	0.00 Client	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	5,700,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	4,700,000	0.00 Client	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	1,900,000	0.00 Client	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	15,500,000	0.00 Client	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	5,700,000	0.00 Client	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	15,500,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:26:06	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:26:06	R214	On 05/11/2020			Bond Future	1	5,700,000	0.00 Member	Sell
Total for R214 Bond Future						47	378,400,000	0.00	
Grand Total for all Instruments						114	998,200,000	0.00	